



Backtest #47127 · LPG · EVO_EVOWEBIDEA_v382

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v382 strategy delivered a 42.1% return on LPG, yet the sample size of only three trades renders the 66.7% win rate and 1.14 Sharpe ratio statistically insignificant. While the entry logic appears robust, a 21.8% maximum drawdown highlights excessive volatility exposure typical of low-frequency setups. We cannot confirm edge without expanding the test to at least 50 trades to stabilize performance metrics. The next step is backtesting over a longer historical period to validate if these results reflect a genuine alpha or mere survivorship bias.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40