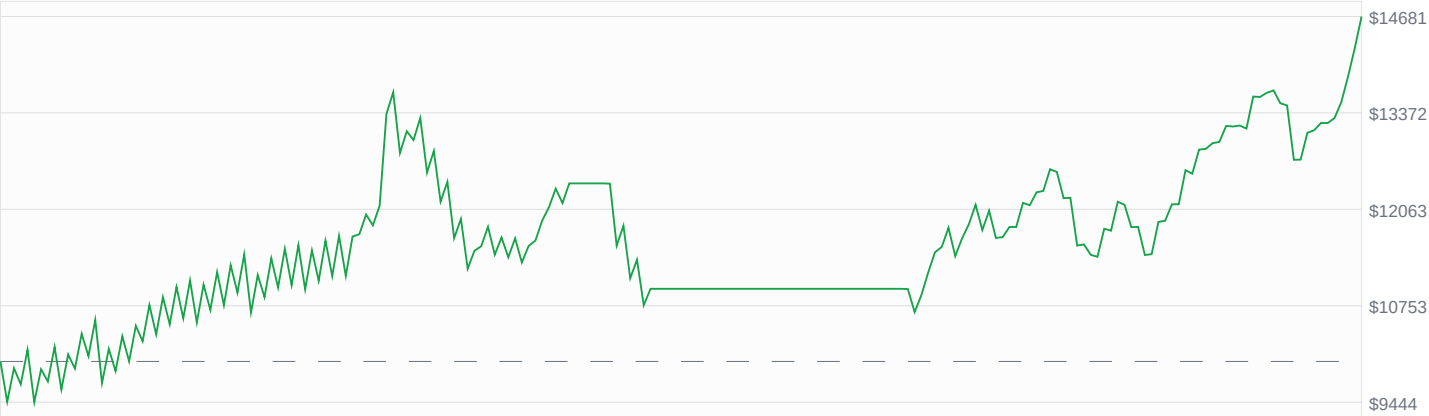




Backtest #57183 · LPG · EVO_EVOWEBIDEA_v331

ROI	Sharpe	Win Rate	Max Drawdown
+46.76%	1.23	66.7%	-20.33%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v331 backtest on LPG shows a +46.76% ROI with a 66.7% win rate, yet the sample size of only three trades renders these metrics statistically insignificant and prone to overfitting. While the strategy generated a Sharpe ratio of 1.23, the 20.33% maximum drawdown indicates high volatility risk that a small dataset fails to capture adequately. This limited trade history suggests the observed performance is likely noise rather than a robust alpha signal, requiring caution before live deployment. To validate the edge, you must expand the data window or adjust parameters to generate a statistically meaningful sample of at least fifty trades. The next logical step is to run a walk-forward analysis or stress-test the logic against

ADDITIONAL METRICS

CAGR	46.76%
Sortino Ratio	1.01
Turnover	7.15x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14680.80