



Backtest #36806 · LPG · EVO_EVOWEBIDEA_v382

ROI	Sharpe	Win Rate	Max Drawdown
+34.46%	0.99	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v382 backtest on LPG shows a +34.46% return, yet the statistical validity is critically weak due to only three total trades. A win rate of 66.7% and a Sharpe ratio of 0.99 are misleading metrics given such a tiny sample size, and the 21.82% max drawdown represents significant risk of ruin. The strategy likely failed to account for regime changes or liquidity constraints inherent in LPG markets. Next, we must increase the simulation lookback period to gather at least 50 trades before deeming the edge reliable.

ADDITIONAL METRICS

CAGR	34.46%
Sortino Ratio	0.81
Turnover	7.31x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13450.13