



Backtest #49261 · LPG · EVO_EVOWEBIDEA_v370

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_v370 strategy generated a +42.10% ROI on LPG with a 66.7% win rate, yet the statistical significance is negligible due to only three total trades. A sharp 21.82% maximum drawdown indicates high volatility exposure that was not mitigated by a Sharpe ratio of 1.14, suggesting the edge is likely noise rather than a robust alpha. Without more samples, confidence intervals are too wide to validate the performance as replicable in live markets. The primary next step is to expand the lookback period or adjust filters to generate at least fifty trades before any capital deployment is considered.

ADDITIONAL METRICS

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