



Backtest #51291 · LPG · EVO_EVOWEBIDEA_v412

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v412 strategy generated a 36.29% return on LPG, yet the 66.7% win rate and 21.82% drawdown stem from only three trades, rendering statistical significance virtually nonexistent. While the high win rate suggests directional accuracy, the extreme trade count makes the Sharpe ratio of 1.04 an unreliable risk-adjusted metric. A sample size of three trades cannot validate robustness against regime shifts or false positives inherent in LPG volatility. The next step is to expand the backtest horizon with stricter entry filters to increase trade frequency before any live deployment.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73