



Backtest #40517 · LPG · EVO_WEBIDEA_v1523

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v1523 strategy delivered a +40.41% return on LPG with a 66.7% win rate, yet the sample size of only three trades renders statistical significance impossible. A 21.82% maximum drawdown exposes substantial volatility risk that the modest 1.10 Sharpe ratio fails to fully mitigate. The high ROI is likely an outlier driven by low trade frequency rather than consistent edge. You must expand the backtest window to validate performance across different market regimes and reduce variance. Proceed with caution until the sample size supports reliable confidence intervals.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47