



Backtest #48080 · LPG · EVO_WEBIDEA_v1499

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_WEBIDEA_v1499 backtest on LPG shows a sharp 42.10% return driven by a 66.7% win rate, yet the sample of only three trades creates severe statistical noise that masks true strategy efficacy. While the 1.14 Sharpe ratio suggests reasonable risk-adjusted returns, a 21.82% maximum drawdown indicates significant volatility exposure that could be exacerbated in live markets with higher frequency. The strategy's performance relies too heavily on a single outlier or a rare market regime rather than consistent edge, making the current results unreliable for deployment. I recommend running a walk-forward analysis on at least 50 consecutive trading periods to validate whether the signal logic holds across different market conditions before

ADDITIONAL METRICS

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