



Backtest #50900 · LPG · EVO_WEBIDEA_v88

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_WEBIDEA_v88 strategy generated a +36.29% return on LPG, yet the statistical validity is critically weak with only three executed trades. A win rate of 66.7% and a Sharpe ratio of 1.04 are promising, but the 21.82% maximum drawdown reveals significant volatility risk inherent in such a small sample size. Institutional confidence requires a larger dataset to distinguish between genuine alpha and random noise before deployment. We must expand the backtest horizon or increase trade frequency to achieve statistical significance. Next, re-run the simulation on a wider date range to validate if the 1.04 Sharpe ratio holds under more robust sampling conditions.

ADDITIONAL METRICS

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