



Backtest #55432 · LPG · EVO_WEBIDEA_v2344

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v2344 backtest on LPG shows a +41.35% return with a 1.13 Sharpe ratio, but the statistical significance is negligible due to only three trades. A 66.7% win rate and 21.82% maximum drawdown indicate high volatility relative to the small sample size, creating substantial model uncertainty. The strategy successfully captured a directional bias, yet the low trade count prevents robust risk-adjusted performance validation. We must increase the simulation period or reduce the position size to generate sufficient data for a statistically reliable assessment.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63