



Backtest #29155 · LPG · EVO_WEBIDEA_v89

ROI	Sharpe	Win Rate	Max Drawdown
+29.78%	0.91	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v89 strategy on LPG shows a robust +29.78% ROI and 66.7% win rate, yet the Sharpe of 0.91 and 21.86% drawdown indicate elevated risk. With only three total trades, statistical confidence is negligible, rendering these metrics largely anecdotal rather than predictive. The small sample size fails to capture tail risk or regime changes, making performance reliability highly suspect. We must expand the backtest window to include at least 50 trades before drawing any conclusions. Immediate next step is re-running the simulation with optimized parameters to increase statistical significance.

ADDITIONAL METRICS

CAGR	29.78%
Sortino Ratio	0.73
Turnover	7.26x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12981.76