



Backtest #37886 · LPG · EVO_WEBIDEA_v72

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 backtest for LPG under the EVO_WEBIDEA_v72 strategy shows a promising 40.41% return, yet the sample size of only three trades renders statistical confidence negligible. A 21.82% maximum drawdown indicates significant volatility risk that the current win rate of 66.7% fails to adequately mitigate given the low trade frequency. While the Sharpe ratio of 1.10 suggests acceptable risk-adjusted returns on paper, the strategy lacks robustness without a broader historical dataset to validate performance across different market regimes. The immediate next step is to expand the backtest window to at least one hundred trades to distinguish genuine alpha from random noise before live deployment.

ADDITIONAL METRICS

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