



Backtest #45025 · LPG · EVO_WEBIDEA_v2101

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 +40.41% ROI and 66.7% win rate suggest the EVO_WEBIDEA_v2101 strategy has potential on LPG, but the 21.82% max drawdown indicates significant volatility exposure. With only three total trades, the 1.10 Sharpe ratio lacks statistical confidence, making the results statistically insignificant and highly susceptible to random variance. This small sample size prevents us from distinguishing genuine alpha from luck, rendering the current performance metrics unreliable for institutional risk assessment. The next concrete step is to extend the backtesting period to at least fifty trades to establish statistical significance and validate the strategy's robustness across different market regimes.

ADDITIONAL METRICS

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