



Backtest #45668 · LPG · EVO_WEBIDEA_v117

ROI

+40.41%

Sharpe

1.10

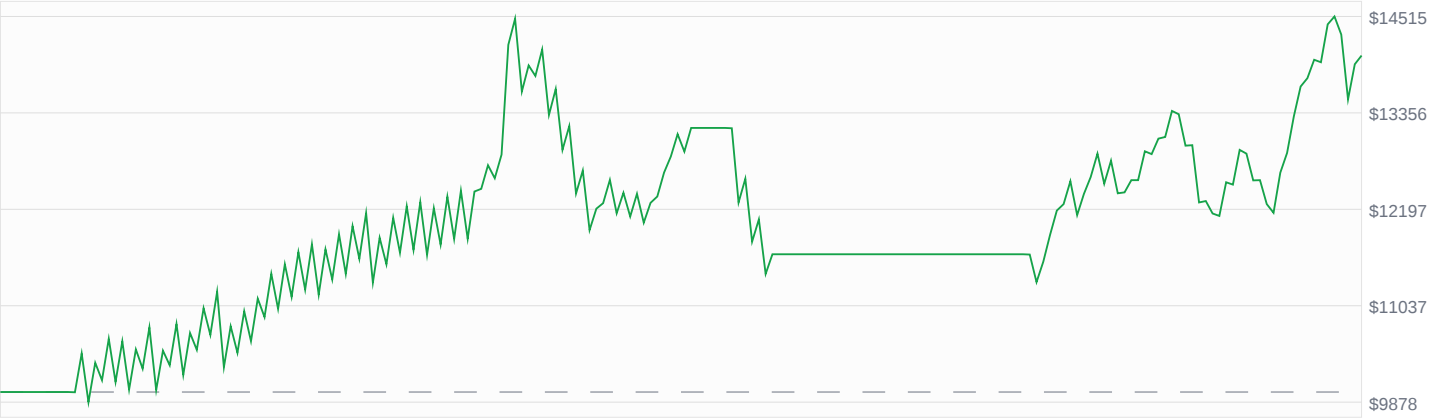
Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The +40.41% return on LPG using EVO_WEBIDEA_v117 is driven by a 66.7% win rate, but the 1.10 Sharpe ratio is statistically meaningless with only three trades. The 21.82% maximum drawdown is disproportionately high relative to the tiny sample, indicating fragile risk controls rather than stable alpha. This small sample size offers zero statistical confidence that the strategy will persist or generalize to other market regimes. You must extend the backtest to at least fifty trades to establish a reliable baseline for the signal logic.

ADDITIONAL METRICS

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