



Backtest #52064 · LPG · EVO_WEBIDEA_v1624

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v1624 strategy on LPG delivered a +36.29% ROI with a 1.04 Sharpe ratio, yet the sample size of only three trades renders the 66.7% win rate statistically insignificant and the 21.82% drawdown highly volatile. While the final capital grew to \$13,632.73, the lack of trade frequency prevents reliable assessment of strategy robustness under varying market conditions. This performance likely reflects overfitting to a narrow historical window rather than consistent alpha generation. We must expand the backtest horizon to include diverse market regimes and increase trade frequency to validate statistical confidence. Next, re-run the simulation with a longer lookback period and stricter entry filters to ensure the edge is not an

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73