



Backtest #53733 · LPG · EVO_WEBIDEA_v2016

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v2016 backtest on LPG shows a 41.35% ROI driven by a single large winner, while the 21.82% drawdown and three total trades indicate excessive risk concentration. A Sharpe ratio of 1.13 and 66.7% win rate suggest nominal profitability, yet the tiny sample size renders these statistics statistically insignificant and prone to overfitting. The strategy lacks robustness because it failed to generate consistent signals across market regimes, likely failing on liquidity constraints or timing errors. I recommend expanding the lookback period and enforcing a hard stop-loss rule to prevent single-trade ruin before redeploying capital.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63