



Backtest #32616 · LPG · EVO_WEBIDEA_v112

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v112 strategy delivered a 39.93% ROI on LPG with a 66.7% win rate, yet the sample of only three trades renders the 1.10 Sharpe ratio statistically insignificant and unreliable. While the return profile appears attractive, the 21.86% maximum drawdown suggests high volatility risk that cannot be assessed without a larger dataset. This performance could easily be a statistical outlier rather than a robust edge, demanding cautious interpretation before deployment. A mandatory next step is to execute a longer historical backtest to validate stability across diverse market regimes and ensure the strategy is not overfitted.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51