



Backtest #36505 · LPG · EVO_WEBIDEA_v56

ROI	Sharpe	Win Rate	Max Drawdown
+42.44%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v56 backtest on LPG shows a +42.44% ROI with a 1.14 Sharpe ratio, yet the results lack statistical significance due to only three total trades. A 66.7% win rate and 21.82% maximum drawdown are promising but unreliable without a larger sample size to confirm robustness. The strategy's performance hinges on a small number of events, making the equity curve highly susceptible to outliers rather than consistent alpha generation. Next, expand the backtest parameters to capture more market regimes and verify if the edge holds across different timeframes.

ADDITIONAL METRICS

CAGR	42.44%
Sortino Ratio	0.93
Turnover	7.39x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14248.62