



Backtest #37131 · LPG · EVO_WEBIDEA_v106

ROI	Sharpe	Win Rate	Max Drawdown
+39.17%	1.08	66.7%	-21.82%

EQUITY CURVE 202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v106 strategy on LPG generated a +39.17% ROI with a 1.08 Sharpe ratio, driven by a 66.7% win rate across only three trades. Such a small sample size renders the statistical confidence low, as the 21.82% maximum drawdown could easily be an outlier rather than a systemic risk. While the entry logic appears effective for capturing volatility spikes, the lack of trade frequency makes it impossible to validate consistency or robustness against future market regimes. The next step must be expanding the backtest window or adjusting parameters to generate a larger sample size before deployment with real capital.

ADDITIONAL METRICS

CAGR	39.17%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13921.33