



Backtest #37524 · LPG · EVO_WEBIDEA_v117

ROI	Sharpe	Win Rate	Max Drawdown
+40.67%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v117 strategy generated a 40.67% ROI on LPG with a 66.7% win rate, yet the statistical significance is severely compromised by only three executed trades. A maximum drawdown of 21.82% indicates that the few successful entries masked substantial volatility risk during the short sample period. While the Sharpe ratio of 1.10 suggests reasonable risk-adjusted returns, the low trade frequency prevents any robust assessment of strategy stability over different market regimes. Consequently, these results should be treated as a preliminary hypothesis rather than a validated edge for live deployment. We must expand the backtest horizon or adjust entry filters to generate a statistically meaningful sample before committing capital.

ADDITIONAL METRICS

CAGR	40.67%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14070.87