



Backtest #37799 · LPG · EVO_WEBIDEA_v111

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v111 backtest on LPG shows a 40.41% ROI with a 1.10 Sharpe ratio, yet the strategy is statistically insignificant due to only three trades. A 21.82% maximum drawdown suggests high volatility exposure that is too risky to generalize from such a small sample size. The 66.7% win rate indicates a positive edge, but the lack of trade frequency prevents reliable assessment of consistency under varying market conditions. The next step is to extend the backtest period or optimize entry filters to generate sufficient trade data for robust confidence intervals.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47