



Backtest #50588 · LPG · EVO_WEBIDEA_v1518

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v1518 strategy generated +36.29% ROI on LPG, yet extreme caution is required due to only three trades. A win rate of 66.7% and Sharpe ratio of 1.04 suggest selective efficiency, while a 21.82% drawdown indicates significant volatility exposure. The sample size is statistically insufficient to confirm robustness, making the high return look more like outlier luck than sustainable alpha. We must run a broader out-of-sample test or increase trade frequency to validate performance. Next, optimize entry filters to reduce drawdown before deploying live capital.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73