



Backtest #51309 · LPG · EVO_WEBIDEA_v732

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_v732 strategy on LPG delivered a +36.29% ROI with a 1.04 Sharpe ratio, yet the statistical validity is critically weak given only three trades executed. A 21.82% maximum drawdown alongside a 66.7% win rate suggests the signal logic may be capturing noise rather than sustainable alpha in this specific timeframe. We cannot confidently generalize these results or assume future performance without significantly larger sample sizes to stabilize the equity curve. The next step is to re-run the simulation on a wider date range or adjust the entry parameters to filter out low-probability noise events.

ADDITIONAL METRICS

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