



Backtest #52188 · LPG · EVO_WEBIDEA_v1499

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v1499 strategy generated a +41.35% ROI on LPG with a Sharpe ratio of 1.13, yet the statistical significance is critically weak due to only 3 executed trades. A maximum drawdown of 21.82% suggests substantial volatility exposure that the limited sample size fails to adequately capture or validate. While the 66.7% win rate appears promising, it lacks robustness given the minimal transaction history. The most prudent next step is to expand the backtest horizon across multiple market cycles to verify if these returns are reproducible beyond this specific outlier period.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63