



Backtest #51514 · LPG · EVO_WEBIDEA_v56

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_v56 strategy delivered a +36.29% ROI on LPG with a 66.7% win rate, but the statistical significance is critically low given only three trades executed. While the Sharpe ratio of 1.04 suggests reasonable risk-adjusted returns, the maximum drawdown of 21.82% indicates high volatility exposure not yet smoothed by sample size. This result is likely noise rather than a robust edge, as insufficient trade data cannot validate the strategy's resilience during extended market regimes. The immediate next step is to run a longer historical backtest across multiple years to establish a statistically significant sample before deploying capital.

ADDITIONAL METRICS

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