



Backtest #55804 · LPG · EVO_WEBIDEA_v2417

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_v2417 strategy on LPG generated a strong 41.35% return driven by a 66.7% win rate across just three trades, though the 21.82% maximum drawdown indicates significant volatility. Statistical confidence is low due to the minimal sample size, meaning the positive Sharpe ratio of 1.13 reflects outlier performance rather than a robust edge. The strategy succeeded in capturing asymmetric upside but failed to maintain stability during the single significant loss. We must expand the sample size by running a longer backtest or expanding the time horizon to validate if this return profile is repeatable.

ADDITIONAL METRICS

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