



Backtest #56221 · LPG · EVO_WEBIDEA_v154

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_v154 backtest on LPG shows a 41.35% ROI with a 66.7% win rate, yet the sample size of only three trades renders these metrics statistically insignificant. A 21.82% drawdown suggests high volatility or a few oversized positions, while a Sharpe ratio of 1.13 is mediocre for the risk taken. The strategy likely failed to capture market microstructure nuances due to insufficient data points to confirm robustness. We must expand the test period or adjust parameters to generate a larger dataset before deploying live capital.

ADDITIONAL METRICS

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