



Backtest #46781 · LPG · EVO_WEBIDEA_v123

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v123 strategy delivered a 42.1% ROI on LPG with a 66.7% win rate, yet the statistical significance is negligible given only three total trades. While the 1.14 Sharpe ratio suggests reasonable risk-adjusted returns, the 21.82% maximum drawdown indicates high volatility exposure that lacks confirmation without a larger sample size. This under-trading regime prevents us from validating whether the edge is robust or merely a product of low-frequency noise. We must run a walk-forward analysis on expanded parameter ranges to confirm signal consistency before considering live deployment.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40