



Backtest #48649 · LPG · EVO_WEBIDEA_v1608

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_v1608 strategy on LPG delivered a 42.1% ROI with a 66.7% win rate, yet the sample size of only three trades renders the 1.14 Sharpe ratio statistically insignificant. A 21.8% maximum drawdown indicates high volatility exposure, as such shallow samples often mask prolonged losing streaks that would occur in live markets. The performance is likely driven by survivorship bias within this specific historical window rather than robust predictive capability. We must expand the lookback period or adjust parameters to generate enough data points for reliable risk-adjusted return analysis before deployment.

ADDITIONAL METRICS

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