



Backtest #53876 · LPG · EVO_WEBIDEA_v2096

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_v2096 strategy shows promising alpha potential on LPG with a 41.35% return, yet the 3-trade sample size severely limits statistical confidence for live deployment. A 66.7% win rate and 1.13 Sharpe ratio indicate positive expectancy, though the sharp 21.82% drawdown suggests significant volatility risk under real market pressure. The performance is likely noise rather than signal given the minimal trade count, making any drawdown metrics unreliable predictors of future behavior. We must expand the sample size through longer backtest periods or different market regimes before validating the strategy. Proceeding to a forward paper-trading test is the necessary next step to confirm these preliminary results.

ADDITIONAL METRICS

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