



Backtest #56418 · LPG · EVO_WEBIDEA_v94

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_v94 strategy on LPG delivered a 41.35% ROI with a 66.7% win rate, but statistical significance is critically low due to only 3 executed trades. A sharp 21.82% drawdown and a modest 1.13 Sharpe ratio suggest the edge is currently unstable and driven by survivorship bias rather than robust alpha. The sample size is insufficient to validate risk parameters or confirm the reliability of the return metrics observed. Before deployment, run a walk-forward analysis with expanded parameters to stress test performance across diverse market regimes. Expand the backtest horizon to generate at least 50 trades before any live allocation is considered.

ADDITIONAL METRICS

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