



Backtest #36785 · LPG · EVO_WEBIDEA_v94

ROI	Sharpe	Win Rate	Max Drawdown
+34.46%	0.99	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v94 strategy on LPG shows a 34.46% ROI with a 66.7% win rate, yet the Sharpe ratio of 0.99 indicates returns are not sufficiently risk-adjusted for institutional standards. A maximum drawdown of 21.82% is concerning when combined with only three total trades, suggesting the sample size is too small to confirm statistical significance. The performance likely stems from overfitting to a narrow historical window rather than capturing sustainable market inefficiencies. We must expand the backtest parameters and trade frequency to validate if this alpha persists under broader market regimes. Do not deploy capital until the Sharpe ratio exceeds 1.5 and the total trade count reaches at least fifty.

ADDITIONAL METRICS

CAGR	34.46%
Sortino Ratio	0.81
Turnover	7.31x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13450.13