



Backtest #46780 · LPG · EVO_WEBIDEA_v122

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_v122 backtest on LPG shows a +42.10% ROI and a 66.7% win rate, yet the statistical significance is critically low due to only three trades executed. A max drawdown of 21.82% suggests high volatility exposure that the limited sample size fails to capture reliably. The 1.14 Sharpe ratio indicates marginal risk-adjusted returns, meaning the gains are not sufficiently stable to justify deployment at this scale. We must expand the sample through additional historical periods or different market cycles before validating the strategy. Next, run a walk-forward analysis to test parameter stability across varying market regimes.

ADDITIONAL METRICS

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