



Backtest #35113 · LPG · EVO_WEBIDEA_v1860

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v1860 strategy generated a +39.93% return on LPG, yet the statistical significance is critically compromised by only three executed trades. While the 66.7% win rate and 1.10 Sharpe ratio appear promising on paper, the shallow sample size prevents any reliable assessment of true alpha or risk characteristics. The substantial 21.86% maximum drawdown further highlights the strategy's volatility potential, suggesting a lack of robustness in live market conditions. Consequently, deploying capital based on this signal would be premature given the high probability of overfitting. The immediate next step is to expand the backtest window with more historical data and re-optimize parameters to validate performance consistency before

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51