



Backtest #36329 · LPG · EVO_WEBIDEA_v94

ROI	Sharpe	Win Rate	Max Drawdown
+45.25%	1.19	66.7%	-21.80%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v94 strategy generated +45.25% returns on LPG with a 66.7% win rate, yet the sample of only three trades renders statistical confidence negligible. A 21.80% maximum drawdown indicates significant volatility risk that a high Sharpe ratio of 1.19 may mask over such a short horizon. This performance likely reflects parameter overfitting rather than a robust edge, given the lack of trade diversity. The next step is to expand the testing window or introduce a new asset class to validate whether these metrics hold under different market regimes.

ADDITIONAL METRICS

CAGR	45.25%
Sortino Ratio	0.97
Turnover	7.42x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14529.36