



Backtest #36748 · LPG · EVO_WEBIDEA_v72

ROI

+34.46%

Sharpe

0.99

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v72 backtest on LPG shows a 34.46% return, yet the 0.99 Sharpe ratio and 21.82% drawdown indicate significant volatility relative to gains. With only three trades in the sample, statistical confidence is negligible, rendering the 66.7% win rate anecdotal rather than robust. The strategy likely overfit to recent price noise, failing to generalize across different market regimes. A concrete next step is running a walk-forward analysis on out-of-sample data to validate if the signals persist beyond the initial test period.

ADDITIONAL METRICS

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