



Backtest #37689 · LPG · EVO_WEBIDEA_v112

ROI	Sharpe	Win Rate	Max Drawdown
+40.67%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v112 strategy on LPG generated a +40.67% return with a 1.10 Sharpe ratio, yet the 21.82% drawdown and sole reliance on three trades severely limit statistical validity. While the win rate of 66.7% suggests directional accuracy, the sample size is too small to confirm robustness or predict future performance reliably. The high return volatility indicates that current parameters may be overfitting to noise rather than capturing genuine market alpha. We must expand the backtest window or adjust entry filters to generate enough data points for a statistically significant confidence interval.

ADDITIONAL METRICS

CAGR	40.67%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14070.87