



Backtest #40569 · LPG · EVO_WEBIDEA_v2386

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v2386 strategy generated a 40.41% ROI on LPG with a 66.7% win rate, yet the sample size of only three trades renders the 1.10 Sharpe ratio statistically insignificant and highly prone to overfitting. The 21.82% maximum drawdown suggests substantial volatility exposure that could easily reverse given the limited historical context. While the nominal returns appear robust, the lack of trade diversity prevents any meaningful assessment of strategy stability across different market regimes. The next critical step is to expand the backtest horizon or adjust entry parameters to force a minimum of fifty trades before validating the model.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47