



Backtest #51478 · LPG · EVO_WEBIDEA_v112

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v112 strategy on LPG generated a 36.29% ROI with a 66.7% win rate, yet the sample size of only three trades renders statistical significance impossible. The 21.82% maximum drawdown suggests high volatility exposure, while the Sharpe ratio of 1.04 indicates marginal risk-adjusted returns relative to the capital risk. Such a small sample creates a high probability of overfitting, making the positive performance potentially an outlier rather than a robust edge. Immediate action requires expanding the backtest window or adjusting the timeframe to gather sufficient trade history for reliable performance validation. Without additional data points, the strategy cannot be confidently deployed in live environments.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73