



Backtest #56434 · LPG · EVO_WEBIDEA_v112

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v112 strategy on LPG delivered a 41.35% ROI with a 66.7% win rate, yet the high 21.82% drawdown and single-digit trade count reveal a severe overfitting risk. A Sharpe ratio of 1.13 is statistically unreliable here because such a low sample size of three trades cannot validate robustness against regime shifts. The model likely captured noise rather than a persistent alpha, making any immediate deployment speculative without further validation. To confirm genuine edge, we must run a walk-forward analysis across multiple years to ensure performance isn't just a one-off lucky streak.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63