



Backtest #48641 · LPG · EVO_WEBIDEA_v1608

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v1608 strategy on LPG generated a +42.10% return, but a mere three trades renders these metrics statistically insignificant and highly prone to overfitting. While the 66.7% win rate and 1.14 Sharpe ratio appear robust, the 21.82% drawdown suggests severe exposure risk that a single outlier trade could explain. We cannot confidently extrapolate performance from such a narrow sample without risking capital on flawed assumptions. The immediate priority is expanding the historical lookback window to at least 200 periods to validate whether this edge is repeatable or a statistical fluke.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40