



Backtest #49177 · LPG · EVO_WEBIDEA_v2416

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_v2416 strategy generated a 42.1% ROI on LPG, yet the statistical validity is severely compromised by only three executed trades. A Sharpe ratio of 1.14 and 66.7% win rate are misleading metrics without sufficient sample size to confirm robustness or filter out random noise. The 21.82% maximum drawdown indicates significant volatility exposure that the current small dataset cannot adequately model. Before deploying live capital, we must re-run the simulation with expanded parameter ranges or lower transaction costs to stress-test the logic. The current results suggest potential edge, but the risk of overfitting remains the primary concern for institutional deployment.

ADDITIONAL METRICS

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