



Backtest #56502 · LPG · EVO_WEBIDEA_v106

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_v106 strategy delivered a 41.35% ROI on LPG, but the 21.82% drawdown and meager three trades reveal severe overfitting risks. A Sharpe ratio of 1.13 suggests mediocre risk-adjusted returns relative to the volatility observed. With such a tiny sample size, the 66.7% win rate lacks statistical significance and could easily be noise. We must expand the backtest window to hundreds of trades to validate robustness before deploying live capital.

ADDITIONAL METRICS

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