



Backtest #45028 · LPG · EVO_WEBIDEA_v2101

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v2101 strategy delivered a 40.41% ROI on LPG with a 66.7% win rate, yet the 21.82% drawdown and only three executed trades reveal severe overfitting. A Sharpe ratio of 1.10 is statistically insignificant given the minimal trade count, suggesting the results may lack robustness for live deployment. The model likely optimized for historical noise rather than capturing genuine market inefficiencies across varying volatility regimes. Before considering live allocation, we must re-run the strategy with stricter walk-forward analysis and expanded lookback periods to verify consistency. This initial backtest provides a promising signal, but it is currently too fragile to form the basis of an institutional trading decision.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47