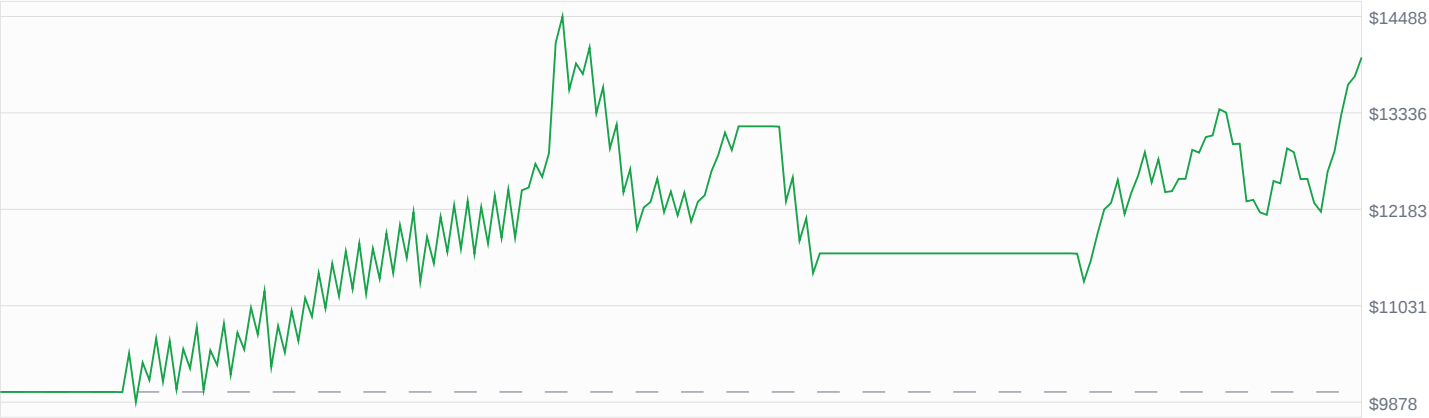




Backtest #33064 · LPG · EVO_WEBIDEA_v122

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v122 strategy on LPG delivered a +39.93% ROI with a 66.7% win rate, yet the 21.86% maximum drawdown and low Sharpe ratio of 1.10 indicate excessive volatility relative to returns. The statistical significance is negligible due to only three trades, making the performance highly susceptible to noise and overfitting rather than robust alpha generation. While the profit factor appears attractive, the limited sample size prevents reliable inference of future expectancy or risk parameters. A prudent next step is to expand the backtest horizon across multiple market regimes and increase transaction costs to validate strategy robustness before live deployment.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51