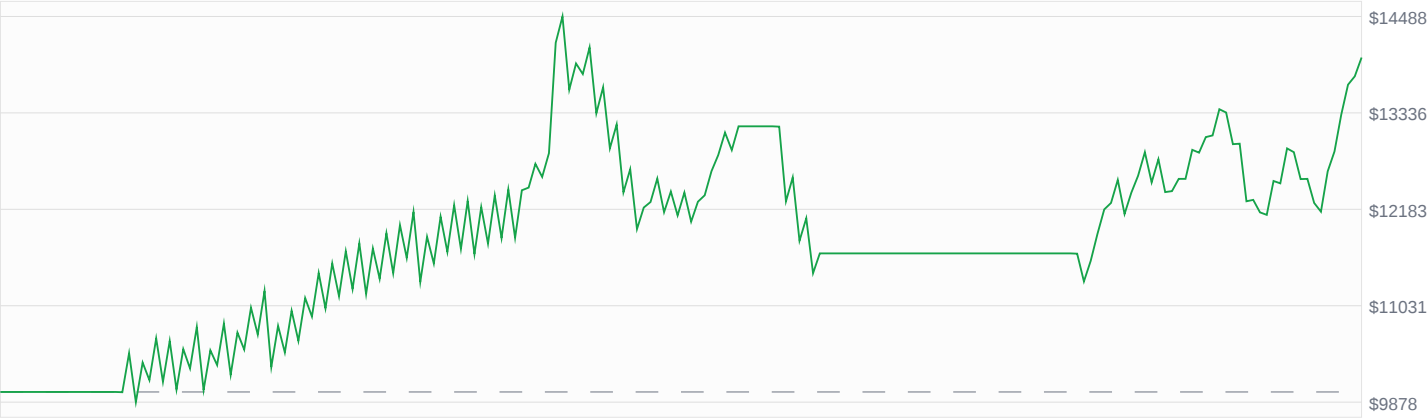




Backtest #34341 · LPG · EVO_WEBIDEA_v1500

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_v1500 strategy delivered a +39.93% ROI on LPG with a 1.10 Sharpe, though a 21.86% drawdown and only three trades severely limit statistical confidence. While the 66.7% win rate suggests directional accuracy, the low trade count creates high variance risk, rendering the Sharpe ratio potentially misleading. The strategy likely captures momentum but lacks sufficient frequency to smooth out volatility spikes. We must expand sample size immediately by running extended backtests or adjusting parameters to generate more signals. Until then, capital allocation should remain cautious given the thin dataset.

ADDITIONAL METRICS

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