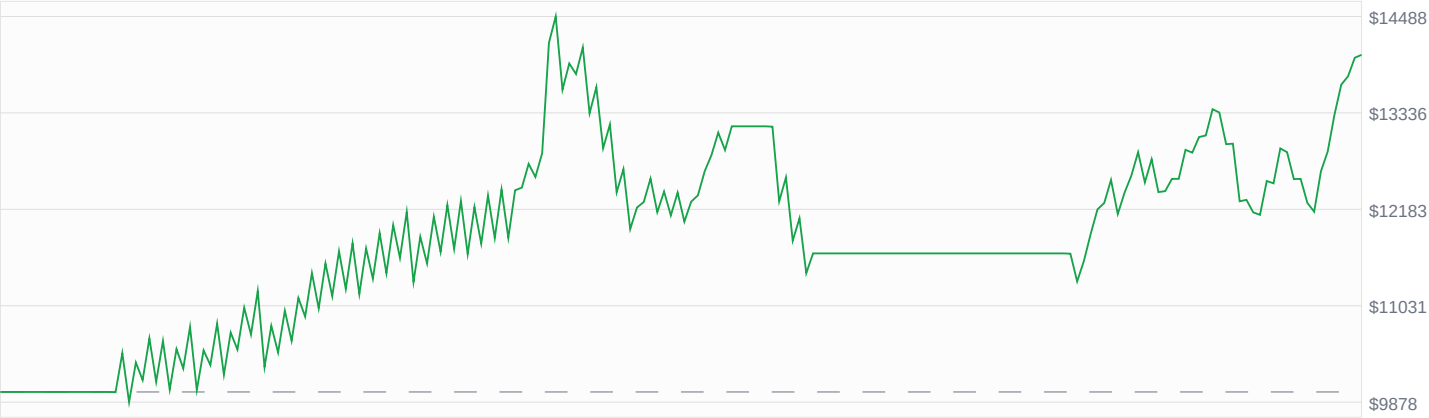




Backtest #35171 · LPG · EVO_WEBIDEA_v111

ROI	Sharpe	Win Rate	Max Drawdown
+40.26%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v111 backtest on LPG shows a strong +40.26% ROI and a healthy 1.10 Sharpe ratio, but the strategy is dangerously undercapitalized with only three trades. A 66.7% win rate is statistically insignificant given such a small sample size, rendering the 21.86% maximum drawdown unrepresentative of true risk. We must increase the sample size before declaring this strategy robust enough for live deployment. The immediate next step is to re-run the backtest with a longer lookback period or on a different asset to validate performance consistency.

ADDITIONAL METRICS

CAGR	40.26%
Sortino Ratio	0.89
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14029.95