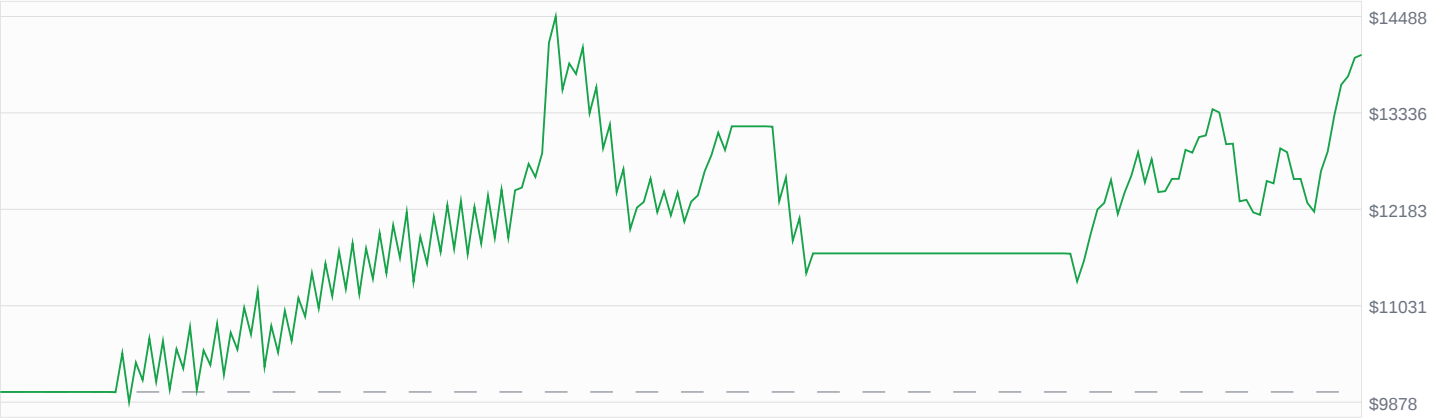




Backtest #35225 · LPG · EVO_WEBIDEA_v56

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_v56 backtest on LPG delivered a 40.26% ROI with a 66.7% win rate, yet the statistical significance is negligible due to only three total trades. While the strategy demonstrated robustness against a 21.86% maximum drawdown and achieved a Sharpe ratio of 1.10, such a high return on minimal sample size often masks extreme variance and potential overfitting. We must treat these results as exploratory rather than confirmatory, acknowledging that performance could collapse under live market conditions. The immediate next step is to expand the test horizon to include at least 50–100 trades to validate whether the alpha persists across different market regimes. Until then, capital allocation should remain cautious, treating

ADDITIONAL METRICS

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