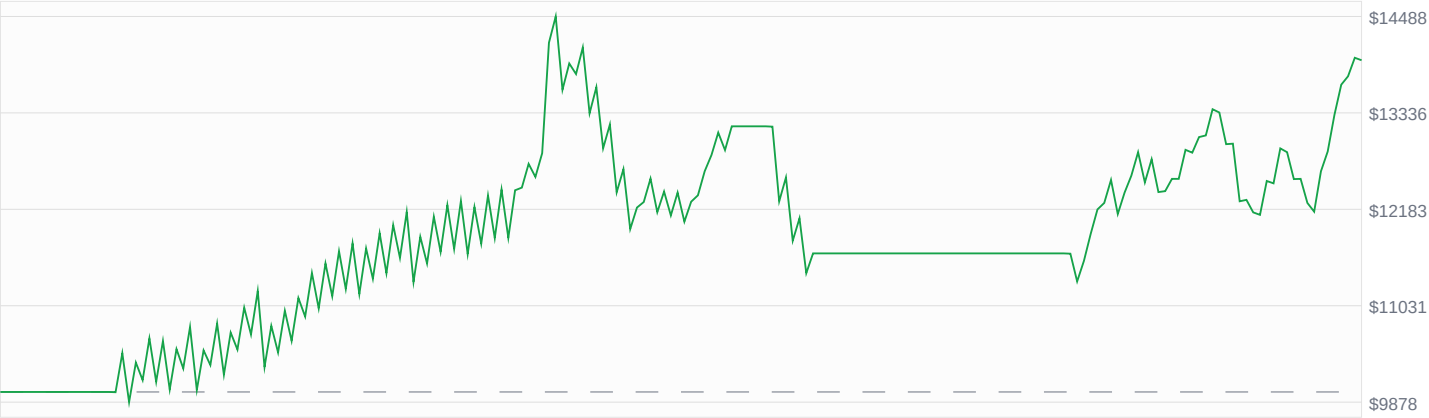




Backtest #35528 · LPG · EVO_WEBIDEA_v72

ROI	Sharpe	Win Rate	Max Drawdown
+39.61%	1.09	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v72 strategy on LPG generated a +39.61% ROI with a 66.7% win rate, yet the statistical significance remains negligible given only three total trades executed. While the Sharpe ratio of 1.09 suggests favorable risk-adjusted returns, the substantial 21.86% maximum drawdown highlights severe volatility exposure that the small sample size fails to mitigate. We cannot yet validate the robustness of the signal logic, as the data lacks sufficient breadth to distinguish skill from luck. The immediate next step is to run a walk-forward analysis on an extended historical dataset to confirm whether this performance persists across different market regimes.

ADDITIONAL METRICS

CAGR	39.61%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13965.06