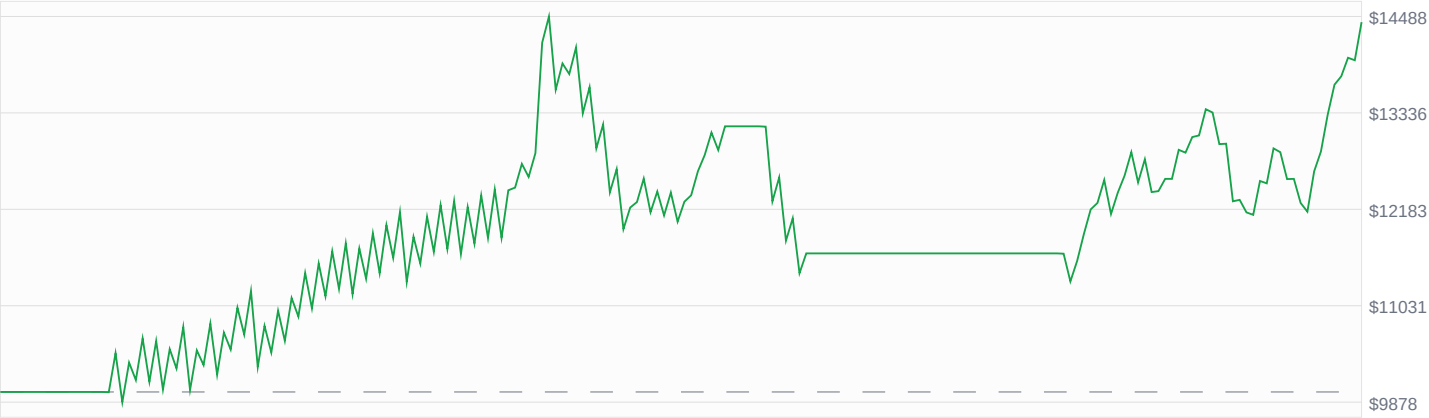




Backtest #35669 · LPG · EVO_WEBIDEA_v56

ROI	Sharpe	Win Rate	Max Drawdown
+44.16%	1.17	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v56 backtest on LPG generated a 44.16% ROI with a 66.7% win rate, yet the statistical signal is critically weak due to only three executed trades. A Sharpe ratio of 1.17 appears respectable but offers no confidence that the strategy will survive normal market variance without overfitting. The maximum drawdown of 21.86% indicates significant vulnerability to volatility, suggesting the edge may be noise rather than a robust alpha source. You must expand the historical simulation window to validate consistency before deploying live capital.

ADDITIONAL METRICS

CAGR	44.16%
Sortino Ratio	0.95
Turnover	7.41x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14420.73