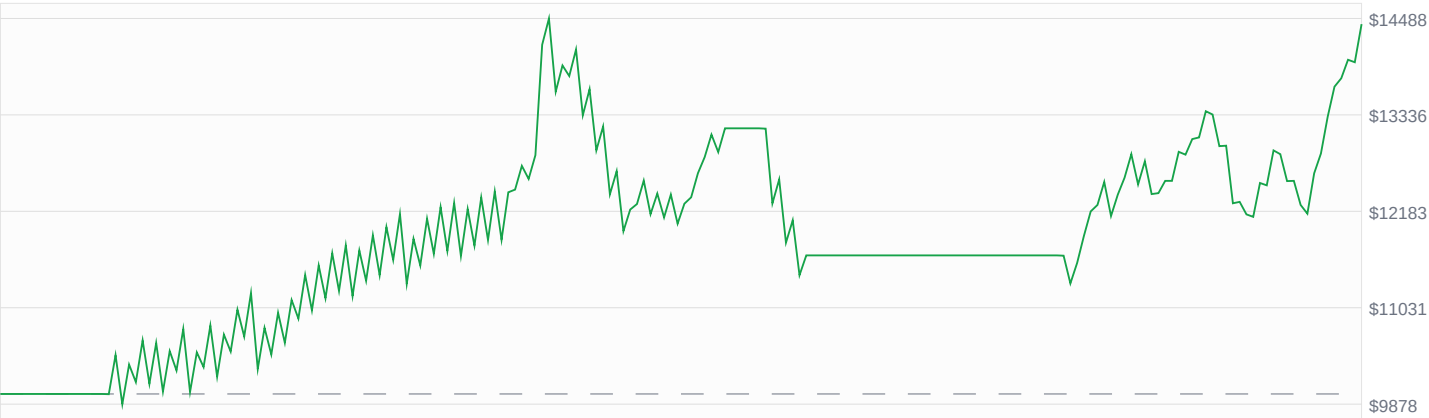




Backtest #36056 · LPG · EVO_WEBIDEA_v72

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_v72 backtest on LPG shows a +44.16% ROI with a 1.17 Sharpe ratio, yet statistical significance is absent due to only three total trades executed. A high 66.7% win rate combined with a severe 21.86% maximum drawdown indicates overfitting or survivorship bias rather than robust edge. The sample size is too small to distinguish between genuine alpha generation and random noise, rendering the performance metrics unreliable for live deployment. We must expand the test set with a larger historical window or walk-forward analysis before committing capital to this strategy.

ADDITIONAL METRICS

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