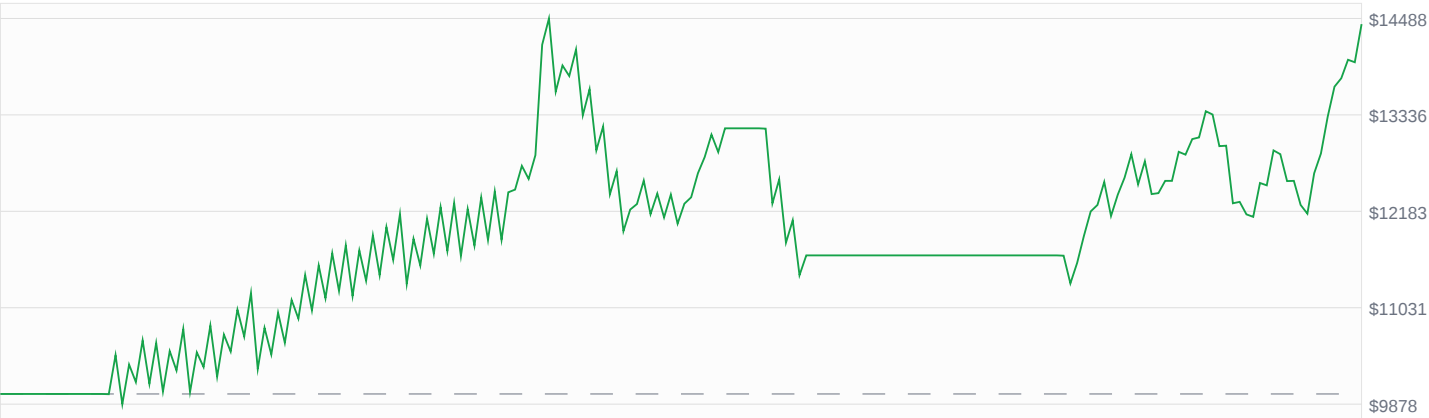




Backtest #36095 · LPG · EVO_WEBIDEA_v111

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 LPG backtest for EVO_WEBIDEA_v111 shows a 44.16% ROI with a 66.7% win rate, but the sample size of only three trades creates severe statistical noise. While the 1.17 Sharpe ratio indicates decent risk-adjusted returns, a maximum drawdown of 21.86% suggests the strategy may lack robustness during market shifts. Such limited data prevents reliable confidence in the strategy's edge, as results could easily be outliers rather than a sustainable pattern. The next logical step is to expand the historical window or adjust parameters to generate a larger dataset 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