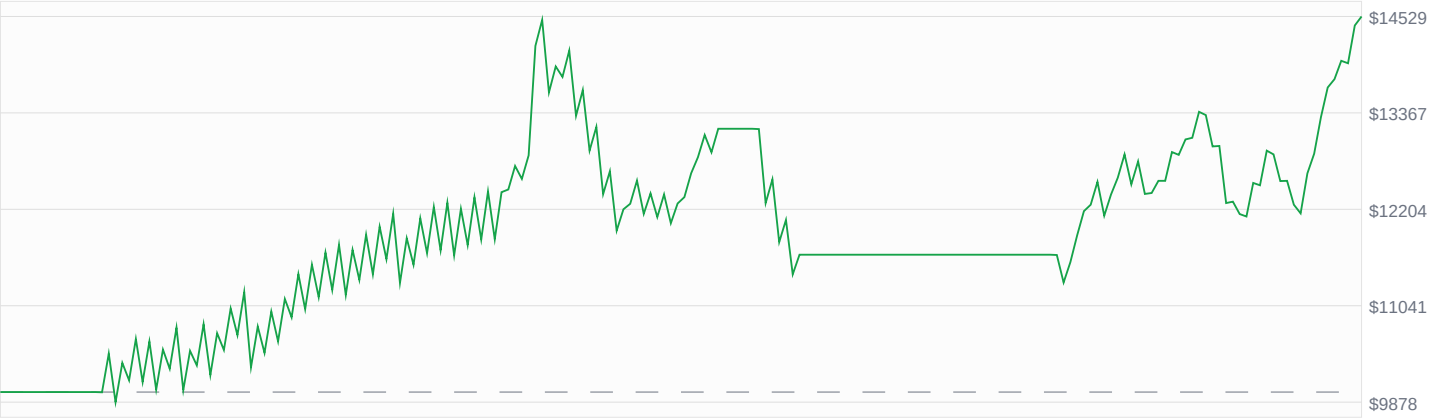




Backtest #36322 · LPG · EVO_WEBIDEA_v443

ROI	Sharpe	Win Rate	Max Drawdown
+45.25%	1.19	66.7%	-21.80%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v443 strategy on LPG shows a strong +45.25% ROI and a respectable Sharpe ratio of 1.19, yet the statistical confidence is critically low due to only three executed trades. A maximum drawdown of 21.80% suggests significant volatility exposure that a small sample size masks, making the win rate of 66.7% potentially unreliable. While the entry logic appears robust on a micro-sample, the lack of trade frequency prevents a meaningful assessment of strategy stability over varied market conditions. The immediate next step is to run an extended backtest across a broader historical dataset to validate these metrics against a larger trade history.

ADDITIONAL METRICS

CAGR	45.25%
Sortino Ratio	0.97
Turnover	7.42x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14529.36