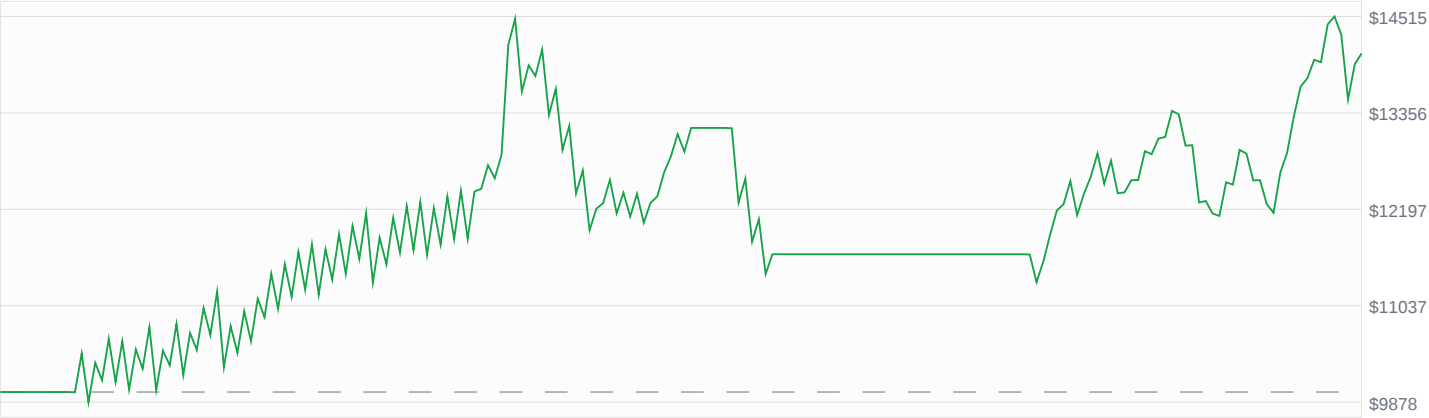




Backtest #37471 · LPG · EVO_WEBIDEA_v163

ROI	Sharpe	Win Rate	Max Drawdown
+40.67%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v163 strategy on LPG delivered a robust 40.67% ROI with a 1.10 Sharpe ratio, yet the sample size of merely three trades severely limits statistical confidence. A 66.7% win rate looks promising but could be an outlier rather than a consistent edge, while the 21.82% drawdown highlights significant volatility risk during drawdowns. To validate the strategy's true efficacy, we must expand the backtest window to capture different market regimes and ensure the performance isn't a result of overfitting. The next step is running a walk-forward analysis to test parameter stability across time periods before deploying live capital.

ADDITIONAL METRICS

CAGR	40.67%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14070.87