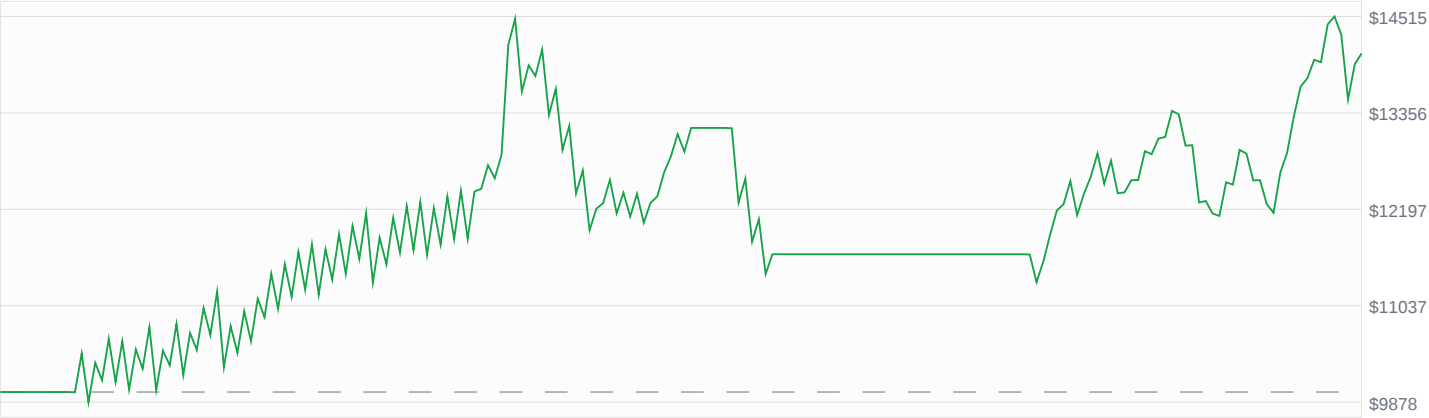




Backtest #37708 · LPG · EVO_WEBIDEA_v57

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_v57 backtest on LPG shows a 40.67% ROI, yet the 3-trade sample size renders the 1.10 Sharpe and 66.7% win rate statistically insignificant and prone to overfitting. While the strategy captured a strong trend, the 21.82% maximum drawdown highlights severe exposure to a single losing position that distorted performance metrics. Current results lack robustness because the win rate cannot be reliably generalized without significantly more historical data points. We must expand the lookback period or adjust entry filters to generate a larger dataset before deploying capital.

ADDITIONAL METRICS

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