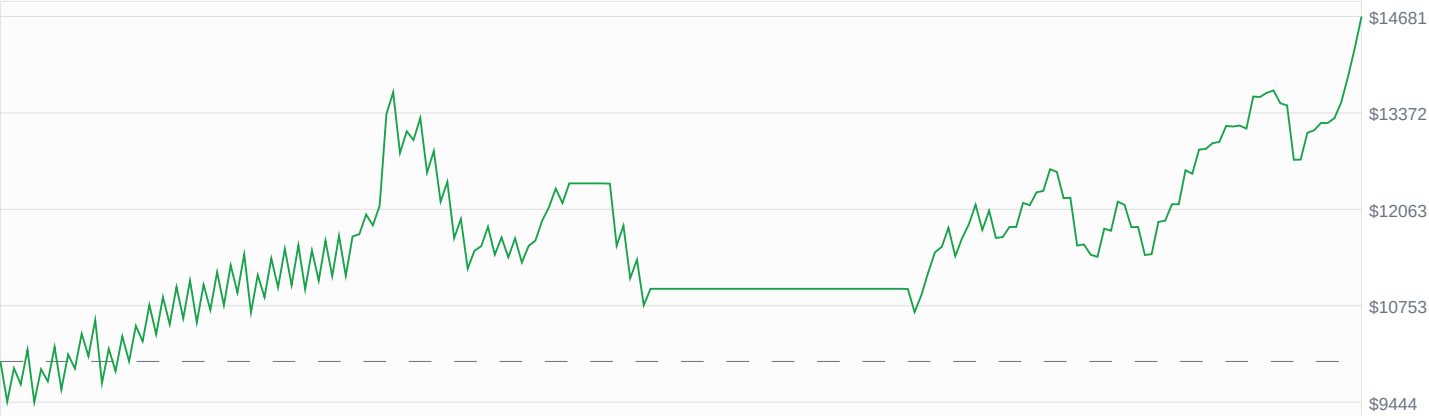




Backtest #57226 · LPG · EVO_WEBIDEA_v94

ROI	Sharpe	Win Rate	Max Drawdown
+46.76%	1.23	66.7%	-20.33%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v94 backtest on LPG shows a robust 46.76% ROI and a Sharpe ratio of 1.23, yet the extreme max drawdown of 20.33% across only three trades reveals high volatility and insufficient sample size for statistical significance. While the win rate of 66.7% suggests strong directional accuracy, the lack of trade frequency prevents reliable confidence interval calculations for risk-adjusted returns. The strategy appears effective in capturing large moves but lacks the consistency needed for live deployment without further stress testing. We must expand the backtest horizon to validate performance across different market regimes before considering any parameter adjustments.

ADDITIONAL METRICS

CAGR	46.76%
Sortino Ratio	1.01
Turnover	7.15x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14680.80