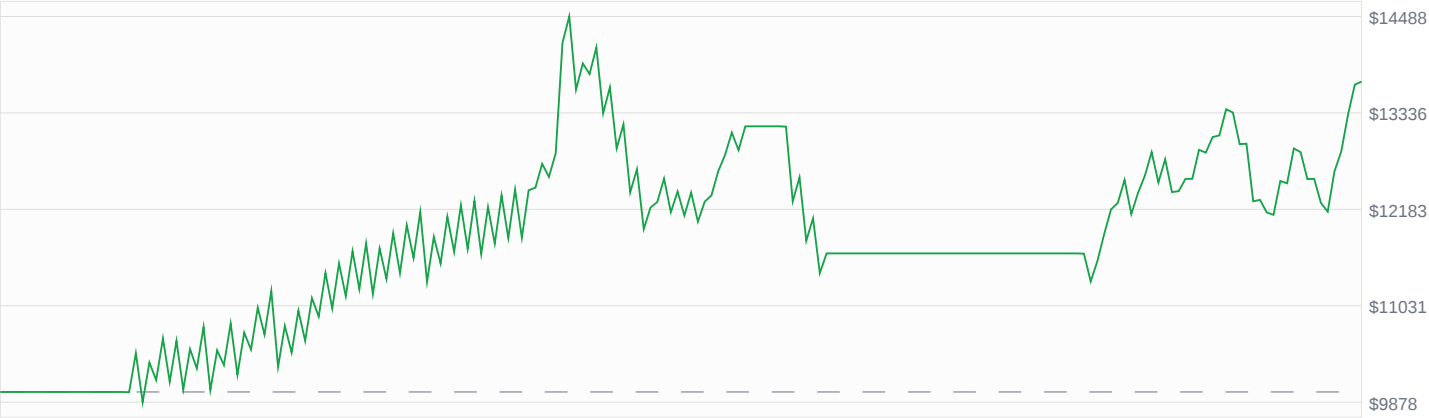




Backtest #32270 · LPG · EVO_EVOWEBIDEA_v334

ROI	Sharpe	Win Rate	Max Drawdown
+37.06%	1.05	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v334 strategy on LPG shows a compelling +37.06% ROI with a 66.7% win rate, suggesting strong directional alignment during the test period. However, the 21.86% max drawdown relative to the gains indicates fragile risk management, as a single adverse move could erase significant profits. A Sharpe ratio of 1.05 is respectable but lacks statistical significance given only three total trades, making the results highly susceptible to survivorship bias. You cannot trust this sample size to predict future performance, as the confidence interval is far too wide for institutional deployment. The concrete next step is to extend the backtest to at least 50 trades across multiple market regimes to establish statistical validity before

ADDITIONAL METRICS

CAGR	37.06%
Sortino Ratio	0.84
Turnover	7.34x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13709.71