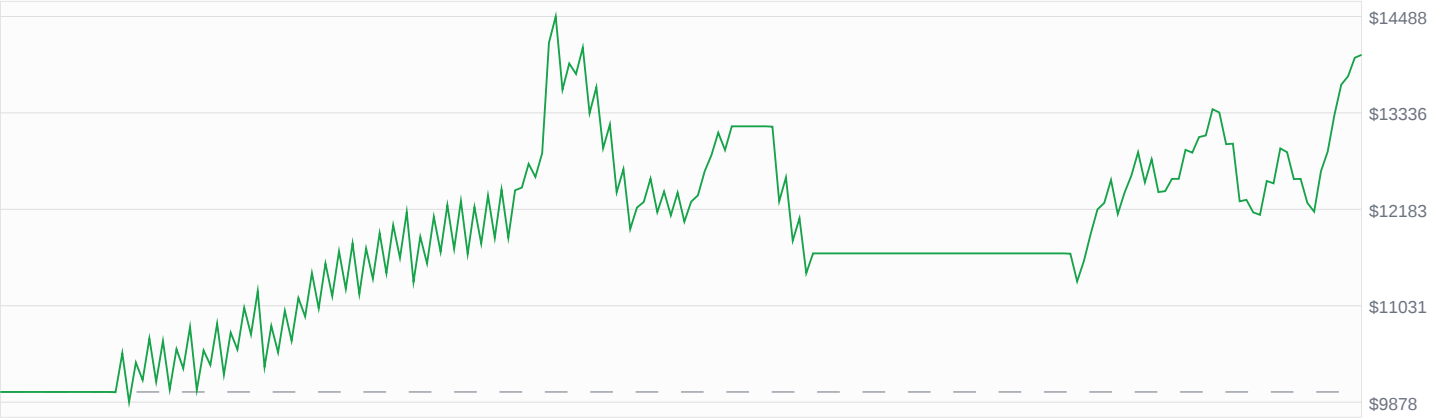




Backtest #35185 · LPG · EVO_EVOWEBIDEA_v406

ROI	Sharpe	Win Rate	Max Drawdown
+40.26%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v406 strategy on LPG delivered a +40.26% ROI with a 66.7% win rate, yet the sample of only three trades renders the 1.10 Sharpe ratio and 21.86% drawdown statistically insignificant and prone to overfitting. While the directional bias appears profitable, the extreme scarcity of data prevents any reliable assessment of drawdown resilience or true alpha generation. The high win rate likely reflects a lucky outlier rather than a robust edge given the minimal transaction history. We must immediately increase the backtest horizon or adjust parameters to generate a statistically significant sample size before deploying live capital.

ADDITIONAL METRICS

CAGR	40.26%
Sortino Ratio	0.89
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14029.95