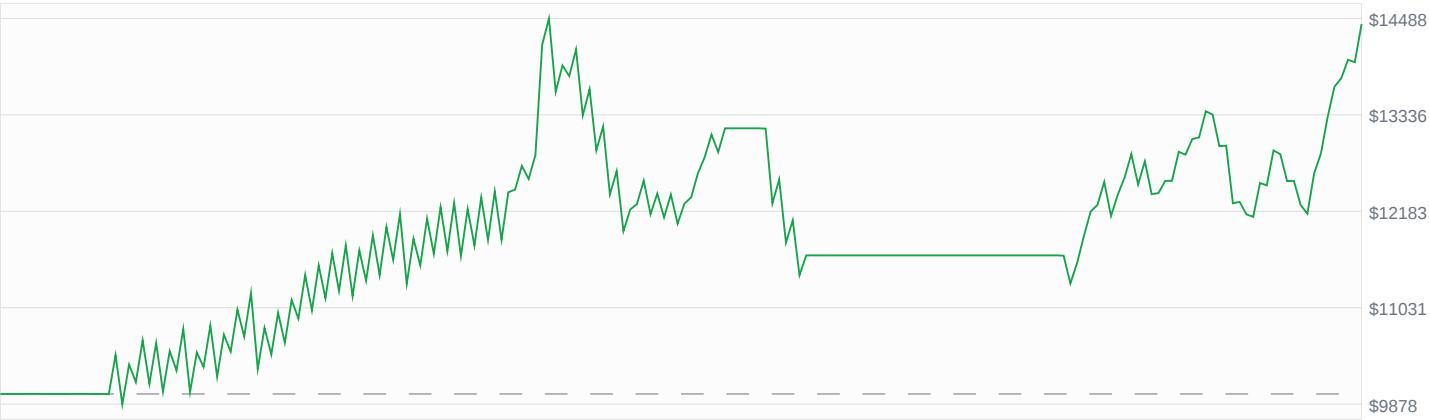




Backtest #35562 · LPG · EVO_EVOWEBIDEA_v301

ROI	Sharpe	Win Rate	Max Drawdown
+44.16%	1.17	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v301 strategy on LPG delivered a compelling +44.16% return with a 1.17 Sharpe ratio, yet the 21.86% drawdown and mere 3 trades suggest severe overfitting rather than robust edge. A win rate of 66.7% is statistically insignificant given the scant sample size, rendering the performance highly susceptible to regime shifts. The high return-to-capital ratio indicates aggressive sizing that likely exacerbated volatility during the single loss event. Next, we must expand the out-of-sample test horizon and enforce stricter position sizing to validate whether this alpha persists beyond this narrow dataset.

ADDITIONAL METRICS

CAGR	44.16%
Sortino Ratio	0.95
Turnover	7.41x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14420.73