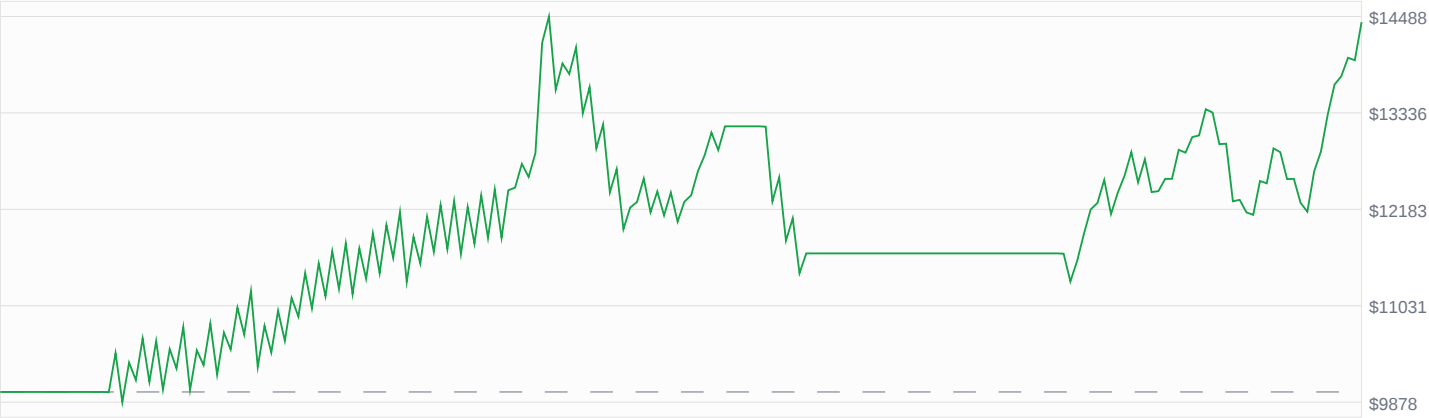




Backtest #35611 · LPG · EVO_EVOWEBIDEA_v421

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_v421 strategy generated +44.16% ROI on LPG with a 1.17 Sharpe ratio, yet the 66.7% win rate is statistically meaningless due to only three total trades. A 21.86% max drawdown highlights extreme volatility exposure that a small sample size cannot reliably smooth. The high return-to-risk ratio appears driven by a single winner rather than robust execution, raising concerns about overfitting to noise. We must expand the backtest window or introduce random walk simulation to validate if these metrics hold against a larger dataset.

ADDITIONAL METRICS

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