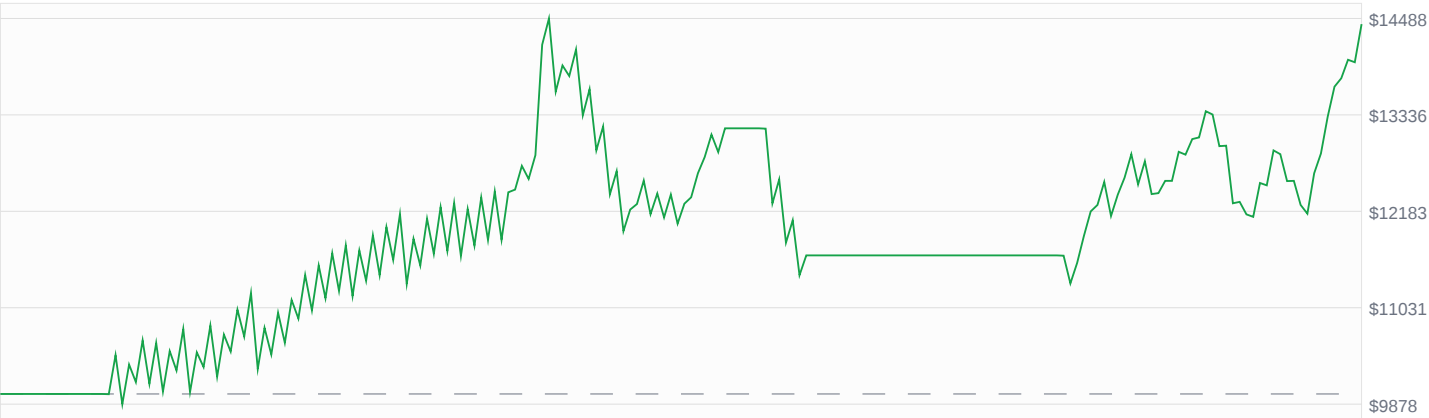




Backtest #35820 · LPG · EVO_EVOWEBIDEA_v352

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_v352 strategy generated a +44.16% return on LPG, but the 66.7% win rate and 21.86% drawdown derived from only three trades render these statistics statistically insignificant and highly vulnerable to overfitting. While the positive Sharpe ratio of 1.17 suggests efficient risk-adjusted returns, the extreme sample size prevents any reliable confidence in the strategy's robustness or future performance. The strategy relies on a narrow set of outcomes that can easily reverse with increased market volatility or liquidity changes. A concrete next step is to expand the historical backtest window to capture diverse market regimes and validate whether this edge persists beyond the initial three executions.

ADDITIONAL METRICS

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