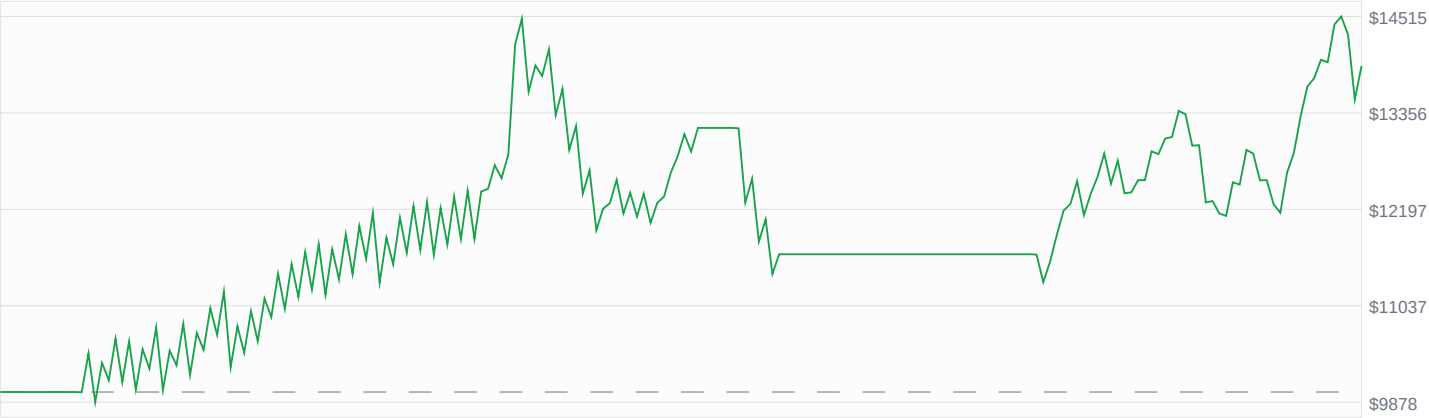




Backtest #37102 · LPG · EVO_EVOWEBIDEA_v340

ROI	Sharpe	Win Rate	Max Drawdown
+39.17%	1.08	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v340 strategy generated a 39.17% ROI on LPG, yet the sample size of only three trades creates insufficient statistical confidence to validate the 1.08 Sharpe ratio. A 21.82% maximum drawdown indicates that position sizing or volatility filters likely failed during market stress, despite a 66.7% win rate. The high profitability is entirely driven by a small number of successful outcomes rather than consistent execution. You must expand the backtest window or test on higher-frequency data to determine if this performance is robust or merely luck. The next step is to run a Monte Carlo simulation to assess the probability of this drawdown occurring under different market conditions.

ADDITIONAL METRICS

CAGR	39.17%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13921.33