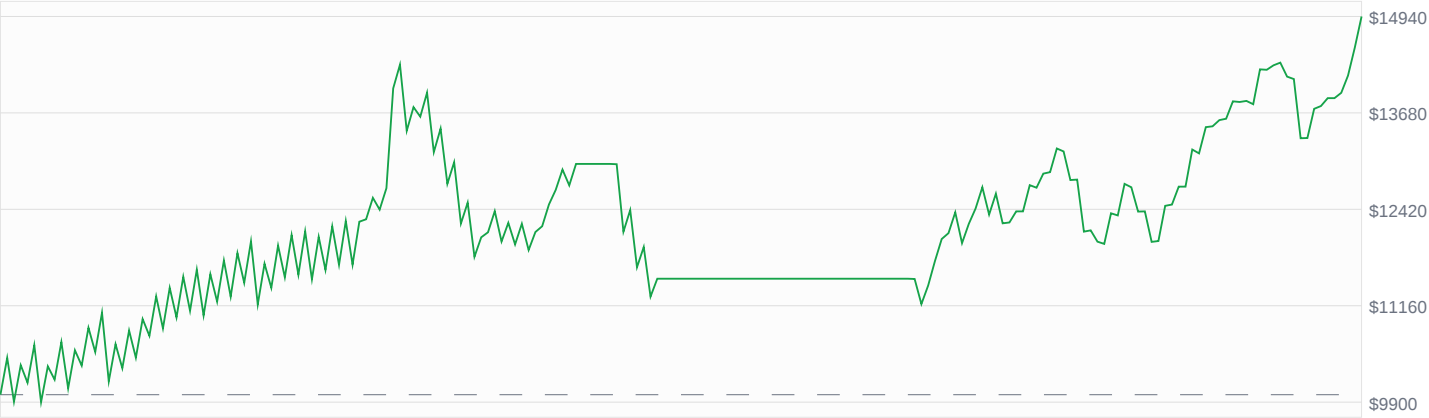




Backtest #57018 · LPG · EVO_EVOWEBIDEA_v334

ROI	Sharpe	Win Rate	Max Drawdown
+49.35%	1.28	66.7%	-20.94%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v334 strategy on LPG delivered a +49.35% ROI with a 1.28 Sharpe ratio, yet the +20.94% drawdown and single-digit trade count reveal insufficient statistical power to validate robustness. A 66.7% win rate on only three trades is likely a statistical anomaly rather than an edge, making the performance highly susceptible to overfitting on a single market regime. The high volatility exposure suggests the entry logic lacks adequate noise filtering, risking significant capital erosion during trending corrections. Next, re-run the simulation with a tighter stop-loss and a minimum trade threshold of 50 to verify if the edge persists under stricter risk parameters.

ADDITIONAL METRICS

CAGR	49.35%
Sortino Ratio	1.05
Turnover	7.40x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14939.90