



Backtest #35849 · LPG · EVO_EVOWEBIDEA_v400

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_v400 strategy on LPG generated a 44.16% return, yet the 21.86% drawdown and only three total trades invalidate any statistical significance. A win rate of 66.7% is misleading given the minimal sample size, suggesting the results are likely noise rather than a sustainable edge. The high volatility indicates the strategy struggles with drawdown protection during market stress. We must expand the backtest with walk-forward analysis to validate performance across different market regimes before deployment.

ADDITIONAL METRICS

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