



Backtest #56164 · LPG · EVO_EVOWEBIDEA_v382

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v382 strategy on LPG delivered a 41.35% ROI with a 66.7% win rate, yet the statistical significance is negligible due to only three trades. The high maximum drawdown of 21.82% suggests large individual losses, which is unsustainable for institutional risk parameters. While the Sharpe ratio of 1.13 indicates positive risk-adjusted returns, the small sample size prevents reliable generalization of performance. Next, run a walk-forward analysis on a larger dataset to validate strategy robustness across different market regimes before live deployment.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63