



Backtest #36422 · LPG · EVO_EVOWEBIDEA_v304

ROI	Sharpe	Win Rate	Max Drawdown
+42.44%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v304 strategy delivered a robust +42.44% ROI with a 66.7% win rate, driven by only three trades on LPG, resulting in a Sharpe ratio of 1.14. However, the statistical confidence is critically low due to the minimal sample size, making the 21.82% maximum drawdown a significant risk factor rather than an average outcome. While the returns are impressive, the lack of trade frequency prevents a reliable assessment of strategy consistency under varying market conditions. To validate performance, a broader parameter sweep is required to generate a statistically significant sample before considering live deployment.

ADDITIONAL METRICS

CAGR	42.44%
Sortino Ratio	0.93
Turnover	7.39x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14248.62