



Backtest #52103 · LPG · EVO\_EVOWEBIDEA\_v310

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v310 strategy delivered a +41.35% ROI on LPG with a 1.13 Sharpe ratio, driven by a high 66.7% win rate across only three executed trades. However, the statistical confidence is negligible given the tiny sample size, and a 21.82% maximum drawdown exposes significant downside risk in volatile conditions. The limited trade count suggests the entry logic is overly conservative or market conditions were largely unfavorable for signal generation. Future iterations must incorporate a higher trade frequency threshold or broader parameter testing to validate robustness before deployment.

ADDITIONAL METRICS

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