



Backtest #53954 · LPG · EVO\_WEBIDEA\_v1572

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_WEBIDEA\_v1572 strategy generated a 41.35% ROI on LPG with a robust 66.7% win rate, yet the performance hinges critically on only three trades. A Sharpe ratio of 1.13 suggests moderate efficiency, but the 21.82% maximum drawdown and tiny sample size severely limit statistical confidence and reliability. We cannot validate robustness without observing how the strategy handles extended market regimes or volatility spikes absent here. The next step is to expand the backtest window or adjust parameters to increase trade frequency and stress-test the risk profile further.

ADDITIONAL METRICS

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