



Backtest #55432 · LPG · EVO\_WEBIDEA\_v2344

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v2344 backtest on LPG shows a +41.35% return with a 1.13 Sharpe ratio, but the statistical significance is negligible due to only three trades. A 66.7% win rate and 21.82% maximum drawdown indicate high volatility relative to the small sample size, creating substantial model uncertainty. The strategy successfully captured a directional bias, yet the low trade count prevents robust risk-adjusted performance validation. We must increase the simulation period or reduce the position size to generate sufficient data for a statistically reliable assessment.

ADDITIONAL METRICS

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