



Backtest #55804 · LPG · EVO\_WEBIDEA\_v2417

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v2417 strategy on LPG generated a strong 41.35% return driven by a 66.7% win rate across just three trades, though the 21.82% maximum drawdown indicates significant volatility. Statistical confidence is low due to the minimal sample size, meaning the positive Sharpe ratio of 1.13 reflects outlier performance rather than a robust edge. The strategy succeeded in capturing asymmetric upside but failed to maintain stability during the single significant loss. We must expand the sample size by running a longer backtest or expanding the time horizon to validate if this return profile is repeatable.

ADDITIONAL METRICS

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