



Backtest #56461 · LPG · EVO\_WEBIDEA\_v129

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v129 strategy on LPG shows a 41.35% ROI, but the 21.82% drawdown and only three trades severely limit statistical confidence. A win rate of 66.7% is promising yet unreliable without a larger sample size to rule out luck. The high variance suggests the strategy is too sensitive to specific market conditions rather than capturing a robust trend. We must expand the backtest period to validate if this performance holds across different volatility regimes 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 |