



Backtest #45104 · LPG · EVO\_WEBIDEA\_v2125

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +40.41% | 1.10   | 66.7%    | -21.82%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO\_WEBIDEA\_v2125 strategy on LPG achieved a 40.41% ROI with a 1.10 Sharpe ratio, driven by a 66.7% win rate, yet the severe 21.82% drawdown reveals extreme fragility. The statistical confidence is negligible due to only three total trades, making these performance metrics statistically insignificant and highly susceptible to regime shifts. While the positive return is promising, the lack of trade volume prevents reliable assessment of risk-adjusted performance over time. We must expand the sample size by running a longer backtest or increasing trade frequency to validate strategy robustness. Next, re-run the simulation on a wider historical dataset to ensure the results are not an anomaly of a single market event.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 40.41%     |
| Sortino Ratio   | 0.90       |
| Turnover        | 7.37x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$14045.47 |