



Backtest #49736 · LPG · EVO\_WEBIDEA\_v2290

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +42.10% | 1.14   | 66.7%    | -21.82%      |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO\_WEBIDEA\_v2290 strategy delivered a 42.10% return on LPG with a 66.7% win rate, yet the statistical significance is negligible given only three executed trades. A maximum drawdown of 21.82% indicates substantial volatility exposure that the current small sample size fails to quantify reliably. While the Sharpe ratio of 1.14 suggests reasonable risk-adjusted efficiency, the limited data prevents confident generalization of performance across market regimes. The primary next step is to expand the historical lookback window to validate robustness before live deployment.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 42.10%     |
| Sortino Ratio   | 0.95       |
| Turnover        | 7.45x      |
| Total Trades    | 3          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$14214.40 |