



Backtest #56476 · LPG · EVO\_EVOWEBIDEA\_v340

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_EVOWEBIDEA\_v340 strategy generated a 41.35% ROI on LPG with a 66.7% win rate, yet the 21.82% drawdown is alarming given only three executed trades. Such a low sample size renders the 1.13 Sharpe ratio statistically insignificant and exposes significant overfitting risk. The high variance suggests the strategy relies on rare, volatile events rather than consistent alpha generation. We must expand the backtest horizon to validate robustness before considering live deployment or parameter adjustments.

ADDITIONAL METRICS

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