



Backtest #38211 · LPG · EVO\_WEBIDEA\_v174

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v174 strategy on LPG generated a 40.41% return with a 1.10 Sharpe ratio, driven by a single high-impact trade that inflated the 66.7% win rate. However, the sample of only three trades creates severe statistical noise, rendering the 21.82% drawdown unrepresentative of true risk. This result likely reflects overfitting rather than a sustainable edge, as few trades cannot validate robustness against varying market regimes. We must expand the testing window or increase trade frequency to distinguish signal from noise before deploying capital.

ADDITIONAL METRICS

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