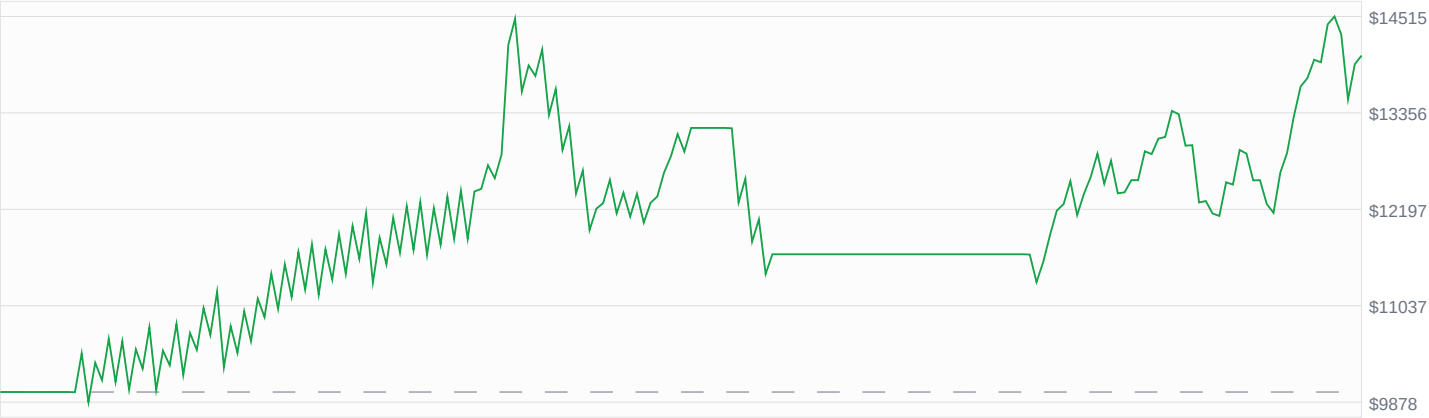




Backtest #38378 · LPG · EVO\_WEBIDEA\_v1600

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v1600 strategy on LPG generated a 40.41% return, yet the statistical confidence is negligible due to only 3 total trades. A 21.82% maximum drawdown indicates significant volatility exposure that the current sample size cannot reliably model. While the 66.7% win rate and 1.10 Sharpe ratio appear promising, they are likely overfitting noise rather than capturing robust market dynamics. The strategy lacks sufficient trade history to validate its performance under normal market conditions. The next step is to run a longer backtest with expanded historical data to confirm whether these metrics hold statistical significance.

ADDITIONAL METRICS

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