



Backtest #46768 · LPG · EVO\_WEBIDEA\_v88

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v88 strategy on LPG achieved a 42.1% ROI with a 66.7% win rate, yet the statistical significance is negligible due to only three completed trades. A 21.82% maximum drawdown paired with a Sharpe ratio of 1.14 suggests the edge is fragile and highly sensitive to volatility spikes. The limited sample size prevents reliable assessment of the strategy's behavior during extended market regimes. The immediate next step is to expand the backtest lookback period to at least 200 candles to validate robustness. This analysis remains educational and does not constitute investment advice.

ADDITIONAL METRICS

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