



Backtest #48645 · LPG · EVO\_WEBIDEA\_v1608

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v1608 strategy on LPG generated a robust +42.10% ROI with a Sharpe ratio of 1.14, yet the 66.7% win rate and 3 total trades reveal insufficient sample size for statistical significance. While the strategy avoided deep corrections beyond a 21.82% drawdown, the low trade count prevents reliable confidence intervals around the reported metrics. We must treat these results as a promising hypothesis rather than an optimized production signal. The immediate next step is to run a walk-forward analysis over at least 12 months of data to validate edge consistency.

ADDITIONAL METRICS

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