



Backtest #47315 · LPG · EVO_WEBIDEA_v1557

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_v1557 strategy generated a +42.10% return on LPG, but the high 21.82% drawdown and solitary 3 trades indicate severe overfitting rather than robust alpha. With a Sharpe ratio of 1.14 and a 66.7% win rate, statistical significance is negligible due to the tiny sample size. The performance likely captures random noise from a specific historical window rather than a sustainable edge. Next, execute a walk-forward analysis across multiple non-overlapping periods to validate if this return persists outside the initial training data.

ADDITIONAL METRICS

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