



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 |