



Backtest #37323 · LPG · EVO_WEBIDEA_v164

ROI	Sharpe	Win Rate	Max Drawdown
+39.17%	1.08	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v164 strategy generated a 39.17% return with a robust 66.7% win rate, yet the 21.82% maximum drawdown and low Sharpe ratio of 1.08 reveal excessive volatility. Statistical confidence is critically low because only three trades formed the sample, meaning this result could easily be noise rather than a reliable signal. The strategy likely captured a short-term anomaly rather than a persistent trend, as evidenced by the single execution. Before deploying live capital, you must expand the backtest window to validate performance across different market regimes. This approach ensures that the observed alpha is not merely a statistical fluke.

ADDITIONAL METRICS

CAGR	39.17%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13921.33