



Backtest #37781 · LPG · EVO_WEBIDEA_v155

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v155 strategy delivered a 40.41% ROI with a 66.7% win rate, yet the 21.82% maximum drawdown and only three total trades reveal a severe sample size bias. A Sharpe ratio of 1.10 suggests moderate risk-adjusted returns, but such a high drawdown relative to a small trade count indicates potential overfitting or excessive concentration risk. Statistical confidence is critically low, making this result an outlier rather than a robust signal for live deployment. The next step is to expand the backtest period to validate if this performance persists across multiple market regimes.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47