



Backtest #38157 · LPG · EVO_WEBIDEA_v40

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_v40 strategy delivered a 40.41% ROI with a 66.7% win rate, yet the statistical significance is critically low given only three trades executed. While the 1.10 Sharpe ratio suggests acceptable risk-adjusted returns, the 21.82% maximum drawdown indicates high volatility exposure that could amplify losses in a live environment. The sample size is insufficient to validate the robustness of the entry logic or filter out random noise from genuine alpha. We must run a forward walk-forward analysis with expanded lookback periods to confirm if the edge persists across different market regimes before deploying live capital.

ADDITIONAL METRICS

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