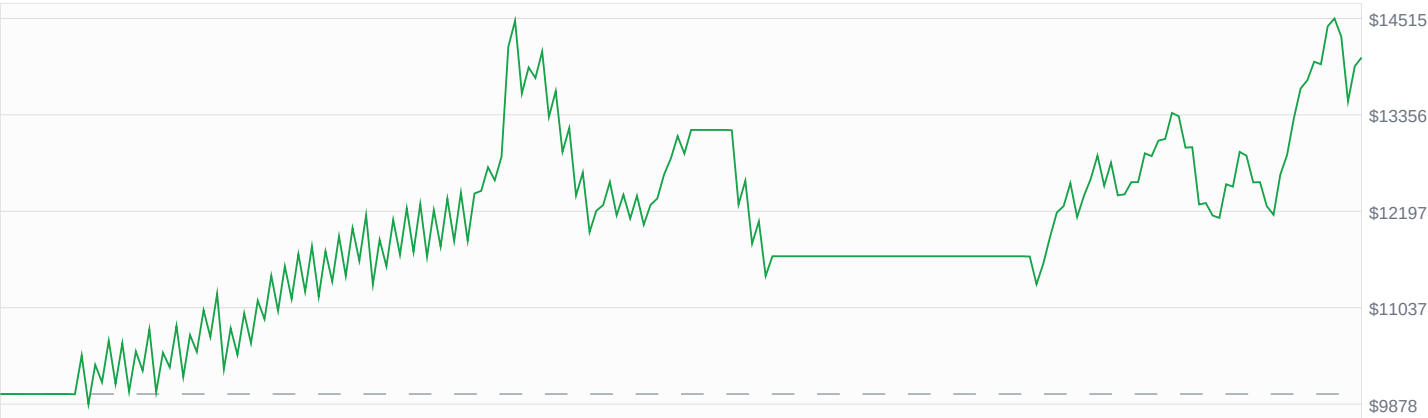




Backtest #39035 · LPG · EVO_WEBIDEA_v1499

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_v1499 strategy generated a robust 40.41% ROI with a Sharpe ratio of 1.10, yet the statistical significance is critically low due to only three executed trades. Although the 66.7% win rate suggests a positive expectancy, the 21.82% maximum drawdown highlights substantial volatility risk inherent in such a sparse sample. A 3-trade history cannot reliably validate the robustness of the entry logic or confirm if the performance is an outlier rather than a consistent edge. We must expand the backtest across multiple market regimes or increase the simulation horizon to gather sufficient trade data 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