



Backtest #46155 · LPG · EVO_WEBIDEA_v933

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_v933 strategy shows a +40.41% return, but the 66.7% win rate and 1.10 Sharpe ratio lack statistical significance with only three trades, leaving a high variance floor. The 21.82% maximum drawdown indicates substantial volatility risk that could exceed institutional risk limits during a sample expansion. While the initial capital grew to \$14,045.47, this performance might be an outlier driven by a single large winning trade rather than consistent edge. You must run a walk-forward analysis to validate if the strategy can maintain this edge 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