



Backtest #48646 · LPG · EVO_WEBIDEA_v1608

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v1608 strategy generated a 42.10% ROI with a 1.14 Sharpe ratio, yet the 21.82% maximum drawdown highlights extreme volatility risk inherent in such a small sample. With only three trades executed, the 66.7% win rate lacks statistical significance and offers no reliable confidence for live deployment. The final capital of \$14,214.40 confirms profitability but fails to validate robustness against unseen market regimes. We must expand the backtest to at least 100 trades to distinguish signal from noise before considering this logic viable.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40