



Backtest #50668 · LPG · EVO_WEBIDEA_v1497

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v1497 strategy generated a 36.29% ROI with a 66.7% win rate, but the sample size of only three trades renders the 1.04 Sharpe ratio statistically insignificant for live deployment. A maximum drawdown of 21.82% exposes substantial risk that is not mitigated by the limited historical data. We must expand the sample set through extended backtesting or walk-forward analysis before considering capital allocation. The next step is to run a robustness test across different volatility regimes to validate if the signal logic holds outside this specific market condition.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73