



Backtest #50641 · LPG · EVO_WEBIDEA_v2386

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_v2386 backtest shows a 36.29% ROI with a 66.7% win rate, but the sample of only three trades severely undermines statistical confidence. A maximum drawdown of 21.82% suggests significant volatility exposure that the strategy failed to mitigate effectively. While the positive Sharpe ratio of 1.04 indicates some risk-adjusted efficiency, the data is too thin to generalize performance or validate the edge. The primary limitation is the lack of trade frequency, which prevents a reliable assessment of consistency under varying market conditions. Next, expand the sample by testing across different market regimes or optimizing entry parameters to reduce reliance on a single outlier sequence.

ADDITIONAL METRICS

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