



Backtest #57172 · LPG · EVO_EVOWEBIDEA_v409

ROI	Sharpe	Win Rate	Max Drawdown
+46.76%	1.23	66.7%	-20.33%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v409 strategy delivered a robust 46.76% ROI and a 1.23 Sharpe ratio, indicating effective risk-adjusted returns, yet the sample size of only three trades severely compromises statistical significance. While the 66.7% win rate suggests a positive bias, the 20.33% maximum drawdown reveals substantial volatility exposure that could erode gains during adverse market shifts. Given the high variance inherent in such a small dataset, these results cannot be generalized without further validation or stress-testing across different market regimes. The next logical step is to expand the backtest window to hundreds of trades to confirm whether this performance is reproducible or an outlier driven by random noise.

ADDITIONAL METRICS

CAGR	46.76%
Sortino Ratio	1.01
Turnover	7.15x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14680.80