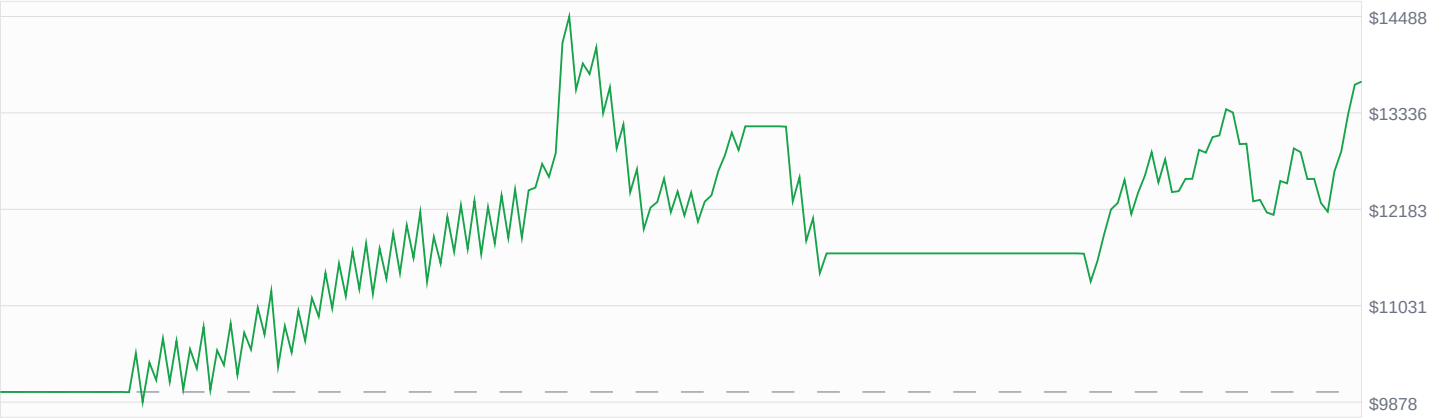




Backtest #32254 · LPG · EVO_EVOWEBIDEA_v409

ROI	Sharpe	Win Rate	Max Drawdown
+37.06%	1.05	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy achieved a +37.06% ROI with a 1.05 Sharpe ratio, indicating positive risk-adjusted returns, though the 21.86% max drawdown is elevated for such a short horizon. The 66.7% win rate is encouraging but statistically meaningless given only three total trades, which provides negligible confidence in the strategy's true edge or consistency. This tiny sample size prevents any reliable assessment of tail risk or long-term sustainability, making the current metrics anecdotal rather than robust. A concrete next step is to extend the backtest period to at least 50 to 100 trades to establish statistical significance and validate whether the signal persists across different market regimes.

ADDITIONAL METRICS

CAGR	37.06%
Sortino Ratio	0.84
Turnover	7.34x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13709.71