



Backtest #33129 · LPG · EVO\_EVOWEBIDEA\_v177

|         |        |          |              |
|---------|--------|----------|--------------|
| ROI     | Sharpe | Win Rate | Max Drawdown |
| +39.93% | 1.10   | 66.7%    | -21.86%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO\_EVOWEBIDEA\_v177 strategy generated a 39.93% ROI with a 1.10 Sharpe ratio, yet the 66.7% win rate is statistically insignificant given only three trades executed. A maximum drawdown of 21.86% suggests high volatility risk, while the low trade count prevents reliable assessment of regime adaptability. We cannot validate robustness without expanding the sample size to at least 100 trades to distinguish signal efficacy from noise. The next step is running a walk-forward analysis on expanded historical data to verify if these metrics hold under varying market conditions.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 39.93%     |
| Sortino Ratio   | 0.88       |
| Turnover        | 7.37x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$13997.51 |