



Backtest #34932 · MATX · MATX · EVO_WEBIDEA_v1591 (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+30.63%	1.58	50.0%	-9.89%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The MATX EVO_WEBIDEA_v1591 strategy delivered a 30.63% ROI with a 1.58 Sharpe ratio, yet the 50% win rate and 9.89% drawdown mask severe statistical fragility given only two executed trades. This narrow sample size precludes any reliable inference of strategy robustness, rendering the positive returns an outlier rather than a sustainable edge. While the risk-adjusted metrics appear acceptable, the lack of trade frequency prevents validation of the signal logic under varying market regimes. The immediate next step is to expand the backtesting window to generate a minimum of fifty trades before drawing operational conclusions.

ADDITIONAL METRICS

CAGR	30.63%
Sortino Ratio	1.52
Turnover	4.92x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$13066.57