



Backtest #36739 · LPG · EVO_EVOWEBIDEA_v331

ROI	Sharpe	Win Rate	Max Drawdown
+34.46%	0.99	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v331 strategy generated a 34.46% ROI with a 66.7% win rate, yet the sample size of only three trades renders the 0.99 Sharpe ratio statistically insignificant. The 21.82% maximum drawdown indicates substantial volatility risk that must be tested on a larger dataset to confirm robustness. While the initial returns appear promising, the lack of trade frequency prevents meaningful assessment of strategy consistency or overfitting. The next step is to run a walk-forward analysis on an extended historical period to validate performance stability beyond this small sample.

ADDITIONAL METRICS

CAGR	34.46%
Sortino Ratio	0.81
Turnover	7.31x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13450.13