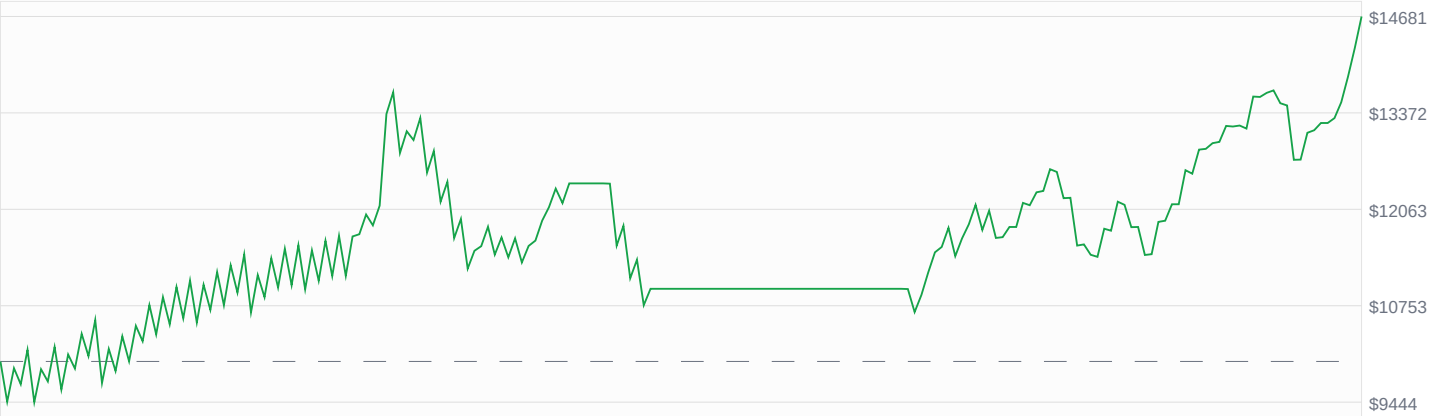




Backtest #57466 · LPG · EVO_EVOWEBIDEA_v397

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_v397 strategy generated a 46.76% return with a 66.7% win rate, driven by only three trades which creates excessive statistical noise and limits confidence in the results. While the Sharpe ratio of 1.23 suggests reasonable risk-adjusted performance, the 20.33% maximum drawdown indicates significant volatility exposure during the single losing trade that capped the portfolio at \$14,680.80. Such a small sample size prevents reliable parameter optimization and makes the strategy vulnerable to overfitting rather than robust alpha generation. The next step is to run a forward test with live data or expand the historical lookback period to generate a statistically significant sample of trades before considering deployment.

ADDITIONAL METRICS

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