



Backtest #51996 · LPG · EVO_EVOEVOEVOE_v2203

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The +36.29% ROI and 1.04 Sharpe ratio suggest strong initial momentum, but the 21.82% max drawdown indicates significant volatility exposure that erodes compounding potential. With only three total trades, the 66.7% win rate lacks statistical significance, making the current performance metrics highly susceptible to survivorship bias and random variance. The sample size is too small to establish a reliable risk-adjusted return profile or validate the strategy edge against market noise. To improve confidence, extend the backtesting period to include at least fifty trades across varying market regimes before considering any parameter adjustments.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73