



Backtest #40912 · LPG · EVO_EVOEVOEVOE_v2054

ROI

+40.41%

Sharpe

1.10

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2054 strategy delivered a robust 40.41% ROI with a 1.10 Sharpe ratio, driven by a 66.7% win rate across only three trades. However, the statistical significance is negligible given the extremely small sample size, making the 21.82% maximum drawdown and outlier performance unreliable for live deployment. While the profit potential appears strong, the high variance suggests the strategy lacks consistent execution rather than genuine edge. You must expand the backtest parameters or diversify the signal logic to validate performance before risking capital.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47