



Backtest #50740 · LPG · EVO_EVOEVOEVOE_v1759

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 EVO_EVOEVOEVOE_v1759 strategy delivered a robust +36.29% return with a 66.7% win rate, driven by high-conviction entries on LPG. However, the extremely low trade count of only three executions severely limits statistical significance, raising concerns about sample bias rather than consistent alpha. The 21.82% maximum drawdown indicates significant volatility exposure that warrants a tighter stop-loss mechanism to protect capital during adverse market moves. To validate performance robustness, we must run a forward test with higher capital allocation or extend the backtest window to gather sufficient trade data.

ADDITIONAL METRICS

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