



Backtest #51182 · LPG · EVO_EVOEVOEVOE_v557

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_v557 strategy on LPG generated a 36.29% return with a 66.7% win rate, but the statistical significance is negligible due to only three executed trades. A maximum drawdown of 21.82% indicates high volatility exposure, while a Sharpe ratio of 1.04 suggests mediocre risk-adjusted performance relative to the drawdown depth. The sample size is too small to validate the robustness of the entry logic, making the current results largely a product of survivorship bias rather than a stable alpha source. We must expand the historical lookback window to at least 2,000 bars to determine if this edge holds under normal market conditions. Conduct a new backtest with increased trade frequency parameters to stress-test the strategy

ADDITIONAL METRICS

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