



Backtest #51015 · LPG · EVO_EVOEVOEVOG_v493

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_EVOEVOEVOG_v493 strategy on LPG delivered a +36.29% ROI with a 66.7% win rate, yet the statistical significance is negligible due to only three executed trades. A 21.82% maximum drawdown paired with a Sharpe ratio of 1.04 indicates high volatility and insufficient risk-adjusted returns to justify further deployment. The performance suggests the strategy captures short-term momentum but lacks the robustness needed for institutional standards. Before any live execution, we must expand the sample size through extended backtesting across multiple market regimes. This approach will validate whether the observed alpha is a genuine edge or a survivorship bias artifact.

ADDITIONAL METRICS

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