



Backtest #53689 · LPG · EVO_EVOEVOEVOE_v1760

ROI

+41.35%

Sharpe

1.13

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1760 strategy on LPG delivered a robust +41.35% return with a Sharpe ratio of 1.13, driven by a precise 66.7% win rate across only three executed trades. However, the statistical significance is critically low given the extremely limited sample size, making the 21.82% maximum drawdown a volatile outlier rather than a stable metric. The high leverage implied by the final capital of \$14,139.63 suggests the model captures short-term inefficiencies but lacks the robustness for live deployment without extensive parameter stress-testing. We must expand the backtest horizon or reduce position sizing to validate whether the edge persists beyond this narrow window before allocating real capital.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63