



Backtest #40493 · LPG · EVO_EVOEVOEVOE_v1756

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1756 strategy delivered a 40.41% ROI on LPG with a 66.7% win rate, yet the 21.82% drawdown and only three total trades severely limit statistical confidence. The high leverage or specific entry conditions likely caused significant volatility, as the sample size is insufficient to validate the 1.10 Sharpe ratio. While the profit factor suggests a viable edge, the lack of trade volume prevents distinguishing between luck and robustness. You must expand the backtest horizon or adjust parameters to generate a larger dataset before deploying live capital.

ADDITIONAL METRICS

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