



Backtest #51947 · LPG · EVO_EVOEVOEVOE_v708

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_v708 strategy delivered a 36.29% ROI on LPG, yet the 66.7% win rate and 1.04 Sharpe ratio are statistically insignificant given only three trades executed. The 21.82% maximum drawdown indicates high volatility risk that the current sample size cannot fully quantify. Confidence in this performance is extremely low, as a minimal trade history prevents robust risk-adjusted return validation. The next step is to expand the backtest interval or adjust parameters to generate a sufficient trade volume for reliable statistical analysis.

ADDITIONAL METRICS

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