



Backtest #47711 · LPG · EVO_EVOEVOEVOE_v710

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v710 strategy generated a 42.10% ROI on LPG, yet the 66.7% win rate and 1.14 Sharpe ratio lack statistical significance due to only three trades. A 21.82% maximum drawdown suggests substantial volatility risk that a small sample size cannot adequately measure or validate. Without more data points, the performance metrics remain unreliable for institutional deployment or risk modeling. The next step is to expand the backtest window or adjust entry filters to generate sufficient trade frequency for robust confidence intervals.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40