



Backtest #44021 · LPG · EVO_EVOEVOEVOE_v2103

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_v2103 strategy on LPG delivered a 40.41% ROI with a 66.7% win rate, yet the sample size of only three trades renders these metrics statistically insignificant and prone to overfitting. A 21.82% maximum drawdown suggests substantial risk exposure that contradicts the moderate 1.10 Sharpe ratio, indicating potential instability during volatile periods. Relying on such a sparse dataset to validate the strategy is methodologically flawed and creates a false sense of security regarding future performance. The next step is to expand the backtest window or adjust entry parameters to generate a minimum of 50 trades for a robust statistical assessment.

ADDITIONAL METRICS

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