



Backtest #47818 · LPG · EVO_EVOEVOEVOE_v741

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_v741 strategy on LPG shows a robust +42.10% ROI with a 1.14 Sharpe ratio, yet the 21.82% drawdown and single-digit trade count reveal severe overfitting risks. With only three trades, the 66.7% win rate lacks statistical significance and fails to capture true market variance or regime shifts. The high profit concentration suggests the model is capitalizing on rare, idiosyncratic events rather than a sustainable alpha. We must immediately broaden the sample by testing on correlated gasolines and refining entry filters to ensure robustness.

ADDITIONAL METRICS

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