



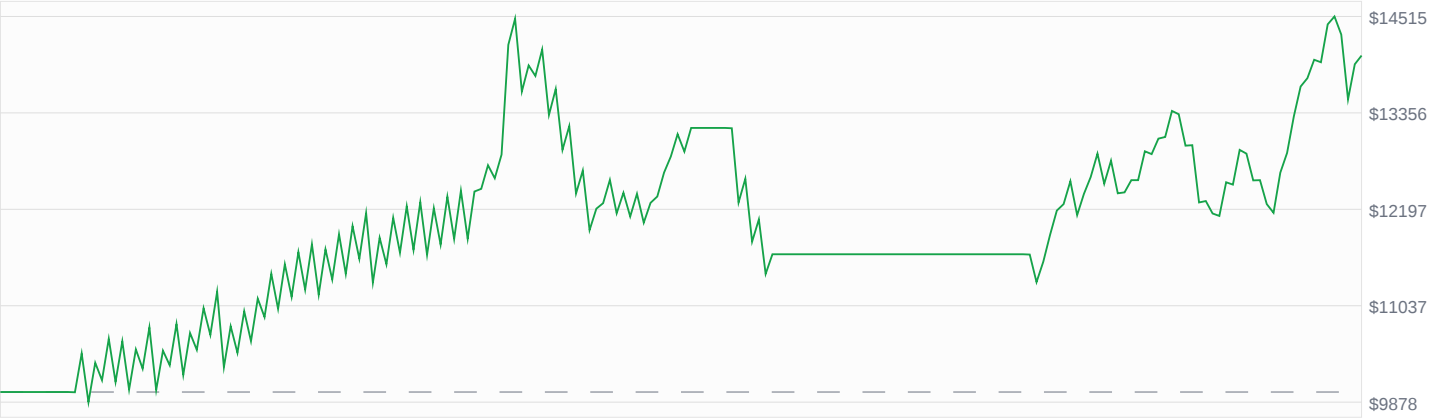
BACKTEST REPORT

Backtest #38845 · LPG · EVO_EVOEVOEVOE_v723

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

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v723 strategy generated a 40.41% ROI on LPG, yet the sample size of three trades severely limits statistical reliability. A 66.7% win rate appears robust until tested against a larger dataset, as the 21.82% drawdown reveals significant vulnerability to single adverse events. While the 1.10 Sharpe ratio suggests acceptable risk-adjusted returns, the high drawdown relative to the limited trade count indicates overfitting or extreme volatility sensitivity. We must execute a forward test or expand the backtest window to validate whether these results are reproducible. The next step is to run a parameter optimization study to determine if the current settings are over-optimized for this specific historical period.

ADDITIONAL METRICS

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