



Backtest #40476 · LPG · EVO_EVOVELOCIT_v1514

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_EVOVELOCIT_v1514 strategy delivered a 40.41% ROI on LPG with a 66.7% win rate, yet the statistical significance is negligible due to only three trades. The high maximum drawdown of 21.82% suggests that the single losing position disproportionately impacted the Sharpe ratio, which sits at a modest 1.10. While the entry logic appears profitable in this narrow sample, the lack of trade frequency prevents reliable assessment of strategy stability under varying market regimes. The immediate next step is to expand the backtest window to include a larger dataset and stress-test the position sizing against extreme volatility events.

ADDITIONAL METRICS

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