



Backtest #41022 · LPG · EVO_EVOVELOCIT_v1517

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_v1517 strategy on LPG generated +40.41% ROI but suffers from severe overfitting given only three trades. A Sharpe ratio of 1.10 and 21.82% drawdown indicate high volatility with insufficient statistical confidence to validate performance. The win rate of 66.7% is meaningless without a larger sample size to confirm strategy robustness. Next, expand the test period using different market regimes to ensure the signal logic is not capturing noise.

ADDITIONAL METRICS

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