



BACKTEST REPORT

Backtest #51073 · LPG · EVO_EVOVELOCIT_v1524

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOVELOCIT_v1524 strategy on LPG generated a 36.29% ROI, yet the statistical significance is negligible with only three executed trades. A win rate of 66.7% and Sharpe of 1.04 appear robust, but the 21.82% maximum drawdown suggests high volatility exposure over a tiny sample. Without more data points, these metrics could be outliers rather than sustainable performance indicators. Expanding the backtest window with additional historical periods is the mandatory next step to validate reliability before live deployment. This result remains purely educational and does not constitute investment advice.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73