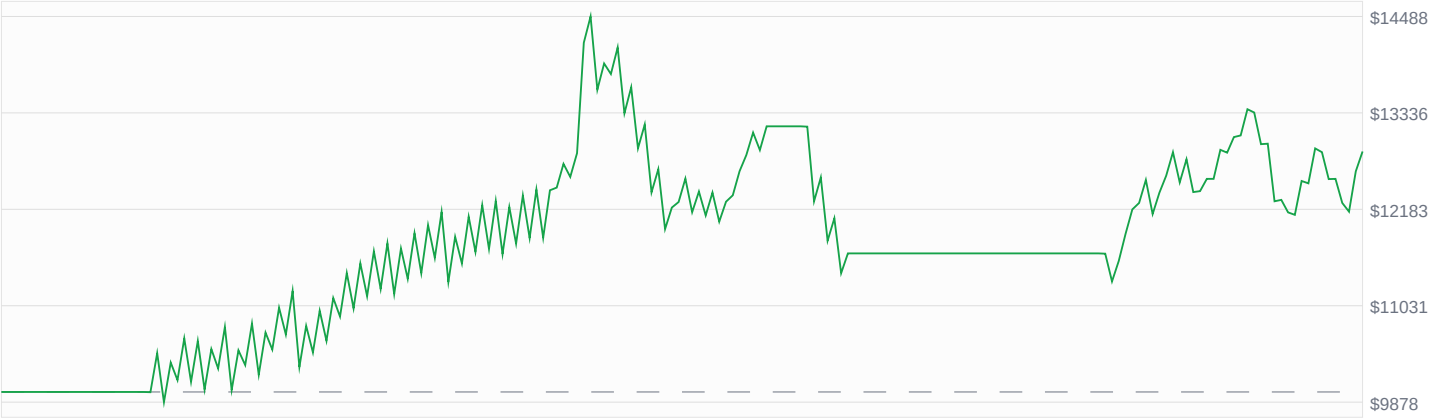


Backtest #29674 · LPG · EVO_VELOCITYSC_v1504

ROI	Sharpe	Win Rate	Max Drawdown
+28.71%	0.89	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The +28.71% ROI and 66.7% win rate appear promising on the surface, but the Sharpe of 0.89 and 21.86% drawdown reveal significant volatility risk for the capital deployed. Critically, the sample size of only three trades offers virtually no statistical confidence, making these results highly susceptible to outlier variance and random chance. The current data does not prove edge, only that the strategy survived a tiny, potentially unrepresentative window. To validate the hypothesis, you must execute a comprehensive backtest with hundreds of trades to smooth out noise and establish a robust equity curve.

ADDITIONAL METRICS

CAGR	28.71%
Sortino Ratio	0.71
Turnover	7.25x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12874.55