



Backtest #40475 · 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 strategy generated a strong 40.41% return, yet the 21.82% drawdown signals poor risk management relative to the gains. A 66.7% win rate appears solid, but it is statistically meaningless with only three total trades executed. This extremely small sample size provides zero confidence in the Sharpe ratio of 1.10 or the overall robustness of the EVO_EVOVELOCIT_v1514 logic. You must expand the backtest to a minimum of one hundred trades to establish genuine statistical significance before considering live deployment.

ADDITIONAL METRICS

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