



Backtest #46134 · LPG · EVO_VELOCITYSC_v1505

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 +40.41% ROI and 1.10 Sharpe ratio suggest potential edge, but the 21.82% max drawdown is excessive for the return profile. With only three trades, the 66.7% win rate lacks statistical significance, meaning current results likely reflect variance rather than consistent skill. The sample size is too small to validate strategy robustness or risk-adjusted performance. Run a longer backtest across multiple market regimes to establish reliable confidence intervals before deploying capital.

ADDITIONAL METRICS

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