



Backtest #53631 · LPG · EVO_EVOVELOCIT_v1531

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_EVOVELOCIT_v1531 shows a 41.35% return, yet the 66.7% win rate and 1.13 Sharpe ratio lack statistical significance due to only three trades. A 21.82% drawdown indicates high volatility risk that contradicts the apparent stability of the strategy. Without more data, these metrics could be outliers rather than reliable indicators of future performance. The next step is to run a forward test on a larger sample to validate the edge.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63