



Backtest #7886 · LPG · EVO_EVOVELOCIT_v1517

ROI	Sharpe	Win Rate	Max Drawdown
+24.95%	0.94	66.7%	-28.96%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The 24.95% ROI is impressive but statistically inconclusive given only three trades, rendering the 66.7% win rate noise rather than signal. A Sharpe of 0.94 suggests decent risk-adjusted returns, yet the 28.96% max drawdown reveals significant vulnerability during adverse moves. You cannot trust this performance with real capital until the sample size expands to at least 100 trades for statistical confidence. The immediate next step is to optimize the strategy parameters to reduce the drawdown while maintaining profitability.

ADDITIONAL METRICS

CAGR	24.95%
Sortino Ratio	0.74
Turnover	7.35x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12498.91