



Backtest #53786 · LPG · EVO_EVOVELOCIT_v1517

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_v1517 shows a 41.35% return, yet only three trades validate the alpha. A 66.7% win rate with a 1.13 Sharpe is promising but statistically weak given the tiny sample size. The 21.82% drawdown highlights significant volatility exposure that the current logic does not mitigate. While profitability is evident, the lack of trade frequency prevents robust out-of-sample validation. The immediate next step is to run a 1000-trace Monte Carlo simulation to stress-test capital preservation against this concentrated risk profile.

ADDITIONAL METRICS

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