



Backtest #40774 · LPG · EVO_EVOVELOCIT_v1528

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 EVO_EVOVELOCIT_v1528 strategy delivered a 40.41% gain, yet the statistical significance is critically undermined by only three trades. A win rate of 66.7% is meaningless without volume, and the 21.82% drawdown indicates substantial vulnerability during adverse price moves. The sample size is too small to confirm a robust alpha or validate the strategy's edge over random chance. Immediate expansion of the backtest dataset is required to achieve statistical confidence before deploying live capital.

ADDITIONAL METRICS

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