



Backtest #46596 · LPG · EVO_GG1RSISNIP_v274

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v274 strategy generated a 42.10% return, yet the sample size of only three trades renders these statistics statistically insignificant. While the 66.7% win rate and 1.14 Sharpe ratio appear favorable, the 21.82% maximum drawdown indicates extreme volatility exposure that could be catastrophic in live markets. We cannot validate the robustness of the entry logic without a larger historical sample to confirm consistency across different market regimes. The next step is to run a backtest over a longer timeframe to accumulate sufficient trade data for reliable performance modeling.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40