



Backtest #46835 · LPG · EVO_GG1RSISNIP_v229

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_v229 strategy delivered a 42.10% ROI with a 1.14 Sharpe ratio, yet the 21.82% max drawdown reveals significant volatility risk. The 66.7% win rate appears robust but is statistically unreliable given only three executed trades in the simulation. This sample size fails to provide confidence in the strategy's consistency across different market regimes. We must expand the backtest horizon or reduce position sizing to validate performance before deployment.

ADDITIONAL METRICS

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