



Backtest #48303 · LPG · EVO_GG1RSISNIP_v1024

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_v1024 strategy generated a 42.10% ROI with a 66.7% win rate, but the sample size of just three trades renders the Sharpe ratio of 1.14 statistically insignificant. A maximum drawdown of 21.82% suggests high volatility risk that the limited data cannot fully contextualize. Confidence in these metrics is negligible given the insufficient trade count required for robust variance analysis. The next step is to expand the backtest window to accumulate at least 50 trades before deploying live capital.

ADDITIONAL METRICS

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