



Backtest #48434 · LPG · EVO_GG1RSISNIP_v1066

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_v1066 strategy generated a 42.1% ROI, yet its performance is statistically insignificant due to only three executed trades. A win rate of 66.7% masks the reality that a single losing trade could have caused a 21.82% drawdown, rendering the Sharpe ratio of 1.14 unreliable for risk assessment. The limited sample size prevents any confident conclusion regarding the robustness of the entry or exit logic against market regime shifts. Before deployment, run a longer backtest or walk-forward analysis to validate the strategy across more market cycles.

ADDITIONAL METRICS

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