



Backtest #49121 · LPG · EVO_GG1RSISNIP_v1184

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_v1184 strategy delivered a 42.10% ROI with a 1.14 Sharpe ratio, yet its statistical significance is negligible given only three trades. A 66.7% win rate masks extreme volatility, evidenced by a 21.82% maximum drawdown that suggests poor risk-adjusted performance during adverse moves. This limited sample size prevents reliable inference, rendering the current success potentially a result of survivorship bias rather than robust alpha. Next, we must expand the backtest window or adjust entry filters to generate a larger dataset 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