



Backtest #49402 · LPG · EVO_GG1RSISNIP_v344

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_v344 strategy generated a 42.10% ROI with a 66.7% win rate, yet the statistical significance is critically low due to only 3 trades executed. While the 1.14 Sharpe ratio and +21.82% drawdown suggest manageable volatility on paper, the narrow sample size makes these metrics highly volatile and unreliable for real deployment. A larger dataset is required before trusting the signal logic or risk parameters of this configuration. We must run a forward simulation or expand the backtest window to validate performance consistency across different market regimes before considering live capital allocation.

ADDITIONAL METRICS

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