



Backtest #50142 · LPG · EVO_GG1RSISNIP_v1386

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_v1386 strategy generated a robust +42.10% return with a Sharpe ratio of 1.14, yet statistical significance is critically low due to only three executed trades. The high win rate of 66.7% appears misleading given the narrow sample size, and the 21.82% maximum drawdown indicates substantial volatility exposure during the limited simulation window. Extrapolating these metrics to live markets would be premature without validating performance across extended historical periods. Immediate next steps involve expanding the backtest scope to include more trading cycles and analyzing the specific market conditions of the single losing trade.

ADDITIONAL METRICS

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