



Backtest #50469 · LPG · EVO_GG1RSISNIP_v887

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v887 strategy generated a +36.29% ROI with a 66.7% win rate, yet the statistical significance is critically low due to only 3 total trades. The 21.82% maximum drawdown highlights significant volatility risk that the 1.04 Sharpe ratio fails to fully capture, suggesting the returns are driven by outlier performance rather than consistent alpha. A sample size of three trades is insufficient to validate the robustness of the signal logic or confirm whether the strategy adapts to changing market regimes. We must expand the backtest window or optimize parameters to increase trade frequency and ensure the strategy can sustain performance across varied market conditions.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73