



Backtest #52718 · LPG · EVO_GG1RSISNIP_v1306

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1306 strategy generated a +41.35% ROI with a 1.13 Sharpe ratio, yet the 66.7% win rate and 21.82% max drawdown are unreliable due to only 3 total trades. Such a small sample size creates massive statistical noise, meaning the observed performance may not reflect true market behavior or future viability. The high drawdown suggests significant volatility exposure that a larger trade count would likely reveal more clearly. Before deploying live capital, we must run a longer backtest or optimize entry filters to validate these parameters.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63