



Backtest #52787 · LPG · EVO_GG1RSISNIP_v1316

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_v1316 backtest shows a 41.35% ROI with a 66.7% win rate, yet only 3 trades suggest the sample size is statistically insignificant. A Sharpe ratio of 1.13 indicates acceptable risk-adjusted returns, but a 21.82% drawdown reveals substantial vulnerability to single-event volatility. Without sufficient trade data, the observed performance could easily be a random outlier rather than a robust edge. The strategy requires extended parameter testing or a different time horizon to confirm its viability before deployment.

ADDITIONAL METRICS

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