



Backtest #57193 · LPG · EVO_GG1RSISNIP_v296

ROI	Sharpe	Win Rate	Max Drawdown
+46.76%	1.23	66.7%	-20.33%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The +46.76% ROI and 1.23 Sharpe ratio suggest strong initial performance, but the 20.33% max drawdown indicates significant volatility risk. The 66.7% win rate is statistically meaningless with only three total trades, as such a tiny sample size lacks the power to confirm strategy edge or robustness. This backtest fails to provide statistical confidence, making the results likely an artifact of random chance rather than a reliable signal. The primary failure is the insufficient trade count to validate the EVO_GG1RSISNIP_v296 logic over a meaningful market cycle. The next step is to extend the backtest period to generate at least one hundred trades before considering any deployment.

ADDITIONAL METRICS

CAGR	46.76%
Sortino Ratio	1.01
Turnover	7.15x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14680.80