



Backtest #57053 · LPG · EVO_GG1RSISNIP_v283

ROI	Sharpe	Win Rate	Max Drawdown
+49.35%	1.28	66.7%	-20.94%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v283 strategy delivered a +49.35% return with a 66.7% win rate, yet the statistical significance is critically low due to only three total trades. A 20.94% maximum drawdown suggests high volatility exposure, while a Sharpe ratio of 1.28 indicates mediocre risk-adjusted returns relative to the capital at risk. We cannot validate the robustness of these signals without a larger sample size to rule out overfitting or luck. The immediate next step is to expand the backtest horizon to accumulate at least 100 trades before deploying live capital.

ADDITIONAL METRICS

CAGR	49.35%
Sortino Ratio	1.05
Turnover	7.40x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14939.90