



Backtest #33866 · LPG · EVO_GG1RSISNIP_v914

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v914 backtest shows a +39.93% ROI with a 1.10 Sharpe ratio, but statistical significance is nonexistent given only three trades. A 21.86% drawdown alongside a 66.7% win rate suggests high volatility and insufficient sample size to validate the edge. The high return is likely an outlier rather than a reliable alpha, making confidence in the strategy extremely low. We must run a larger sample backtest with varied market conditions before deploying capital.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51