



Backtest #35963 · LPG · EVO_GG1RSISNIP_v281

ROI	Sharpe	Win Rate	Max Drawdown
+44.16%	1.17	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v281 strategy shows a robust 66.7% win rate and a positive Sharpe ratio of 1.17, yet the +44.16% return is statistically insignificant due to only three total trades. A maximum drawdown of 21.86% reveals high volatility exposure that the current sample size fails to mitigate with confidence. The limited trade count prevents a reliable assessment of long-term consistency and risk adjustment. To validate performance, the strategy requires backtesting over an extended period to ensure the results are not an anomaly.

ADDITIONAL METRICS

CAGR	44.16%
Sortino Ratio	0.95
Turnover	7.41x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14420.73