



Backtest #36059 · LPG · EVO_GG1RSISNIP_v69

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_v69 backtest shows a 44% return with a 1.17 Sharpe, yet only three trades make the statistical signal statistically weak and prone to overfitting. A 21.86% drawdown indicates significant volatility, while the win rate suggests selective entry timing rather than consistent execution. Given the tiny sample size, this result is likely a lucky outlier rather than a robust edge for live capital. The next step is expanding the test period or increasing trade frequency to validate if this alpha persists under varied market conditions.

ADDITIONAL METRICS

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