



Backtest #36917 · LPG · EVO\_GG1RSISNIP\_v384

ROI

+34.46%

Sharpe

0.99

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO\_GG1RSISNIP\_v384 strategy achieved a 34.46% ROI with a 66.7% win rate, yet the statistical significance is negligible due to only three trades. A maximum drawdown of 21.82% combined with a Sharpe ratio of 0.99 indicates high volatility and insufficient risk-adjusted performance relative to the sample size. The limited trade history prevents robust validation of the entry logic under varying market regimes. We must execute a larger sample backtest on extended historical data to confirm whether these metrics represent edge or random noise.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 34.46%     |
| Sortino Ratio   | 0.81       |
| Turnover        | 7.31x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$13450.13 |