



Backtest #37407 · LPG · EVO_GG1RSISNIP_v287

ROI	Sharpe	Win Rate	Max Drawdown
+39.17%	1.08	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v287 strategy delivered a +39.17% ROI with a 1.08 Sharpe ratio, yet the sample of only three trades renders these metrics statistically insignificant and prone to high variance. The 21.82% maximum drawdown highlights substantial tail risk, while the 66.7% win rate offers no reliable confidence in future replication. Without more trade data, the strategy's true edge remains unproven and the risk-adjusted returns are misleadingly optimistic. The immediate next step is to run a forward test or expand the historical lookback period to validate signal consistency before scaling capital.

ADDITIONAL METRICS

CAGR	39.17%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13921.33