



Backtest #38783 · LPG · EVO_GG1RSISNIP_v1484

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1484 strategy achieved a robust 40.41% ROI with a 1.10 Sharpe ratio, yet the statistical significance is severely compromised by only three executed trades. A 66.7% win rate and 21.82% maximum drawdown suggest the model captures volatility effectively but lacks sufficient data to confirm its edge under diverse market conditions. While the profit factor appears promising, the sample size is too small to rule out a random lucky streak rather than a replicable alpha. We must expand the backtest window or adjust entry parameters to generate a larger trade sample before deploying capital.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47