



Backtest #52932 · LPG · EVO_GG1RSISNIP_v1387

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1387 strategy generated a robust +41.35% return with a 1.13 Sharpe, yet the statistical validity is critically compromised by only three executed trades. A 21.82% drawdown indicates significant vulnerability to volatility, and a sample size of three transactions fails to provide sufficient confidence for institutional deployment. While the win rate of 66.7% appears promising, it is insufficient to confirm strategy stability without a larger dataset. The immediate next step is to run a walk-forward analysis or expand the backtest horizon to validate performance across varied market regimes.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63