



Backtest #56669 · LPG · EVO_GG1RSISNIP_v306

ROI	Sharpe	Win Rate	Max Drawdown
+38.21%	1.07	66.7%	-21.52%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v306 strategy generated a +38.21% ROI with a 66.7% win rate, yet its statistical significance is negligible due to only three trades. A Sharpe ratio of 1.07 suggests moderate efficiency, but a maximum drawdown of 21.52% indicates severe volatility risk that likely stems from insufficient sample data. Confidence in these metrics is low; a single outlier could completely reverse the profitability conclusion. We must run a robustness test using walk-forward analysis or expand the lookback period to validate whether the strategy generalizes beyond this specific dataset.

ADDITIONAL METRICS

CAGR	38.21%
Sortino Ratio	0.88
Turnover	7.05x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13825.03