



Backtest #57332 · LPG · EVO_GG1RSISNIP_v341

ROI	Sharpe	Win Rate	Max Drawdown
+46.76%	1.23	66.7%	-20.33%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v341 strategy generated a 46.76% ROI with a 1.23 Sharpe ratio, yet the sample of only three trades renders the statistical significance negligible. A 20.33% drawdown paired with a high win rate suggests the strategy relies on low-frequency, high-impact setups rather than consistent alpha generation. While the risk-adjusted return appears solid on paper, the extreme low volume prevents reliable confidence interval estimation around the mean performance. You must expand the backtest window or optimize parameters to validate whether these results are robust or merely a statistical outlier.

ADDITIONAL METRICS

CAGR	46.76%
Sortino Ratio	1.01
Turnover	7.15x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14680.80