



Backtest #39834 · LPG · EVO_GG1RSISNIP_v1329

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_v1329 strategy delivered a 40.41% ROI with a 1.10 Sharpe ratio, yet the 21.82% drawdown and single-digit trade count of three severely undermine statistical validity. High win rates in such small samples often reflect overfitting rather than robust edge, making the 14,045.47 final capital an unreliable projection. You must expand the sample size through broader historical lookbacks before trusting these metrics for live deployment. Run a new backtest with at least 100 trades to validate consistency and reduce variance.

ADDITIONAL METRICS

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