



Backtest #46575 · LPG · EVO_GG1RSISNIP_v247

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v247 strategy generated a 42.10% ROI with a 66.7% win rate, yet the sample size of only three trades renders statistical significance nonexistent. While the 1.14 Sharpe ratio suggests acceptable risk-adjusted returns, the 21.82% maximum drawdown exposes significant volatility risk that cannot be validated without a larger historical dataset. The high profitability is likely a result of overfitting to specific market conditions rather than a robust, generalizable edge. Consequently, deploying live capital is premature until the strategy undergoes extensive walk-forward analysis to confirm performance stability.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40