



Backtest #33218 · LPG · EVO_GG1RSISNIP_v230

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v230 strategy generated a strong 39.93% ROI with a 1.10 Sharpe ratio, yet the 21.86% max drawdown and mere three total trades suggest statistical insignificance rather than robustness. While the high win rate of 66.7% indicates effective entry filtering, the limited sample size makes the performance highly susceptible to overfitting or a lucky outlier sequence. We must treat these results as a promising hypothesis rather than a confirmed edge, requiring immediate expansion of the test period or parameter perturbation. Running a walk-forward analysis on an extended historical dataset is the critical next step to validate if this alpha persists beyond the current narrow sample.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51