



Backtest #38149 · LPG · EVO_GG1RSISNIP_v25

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_v25 strategy delivered a 40.41% ROI with a 66.7% win rate, yet the 21.82% drawdown and mere 3 trades signal severe overfitting risk. A Sharpe of 1.10 suggests moderate efficiency, but the sample size is insufficient to validate statistical significance or robustness against regime shifts. The strategy likely captured a short-term anomaly rather than a persistent alpha, given the extreme equity curve volatility. I recommend expanding the backtest window and increasing trade frequency constraints before live deployment. This analysis remains educational and does not constitute investment advice.

ADDITIONAL METRICS

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