



Backtest #39070 · LPG · EVO_GG1RSISNIP_v988

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_v988 strategy generated a 40.41% ROI with a 66.7% win rate, yet the sample size of only three trades renders the 1.10 Sharpe ratio and 21.82% drawdown statistically insignificant. The high return stems from a single large winner rather than consistent execution, creating a fragile equity curve with no meaningful frequency data. We cannot assess strategy robustness without expanding the test to hundreds of trades to validate if the alpha persists across different market regimes. The immediate next step is re-running the backtest with adjusted parameters to increase trade count or testing on an out-of-sample dataset to reduce overfitting risks.

ADDITIONAL METRICS

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