



Backtest #56981 · LPG · EVO_GG1RSISNIP_v393

ROI	Sharpe	Win Rate	Max Drawdown
+49.35%	1.28	66.7%	-20.94%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The +49.35% ROI and 1.28 Sharpe ratio suggest strong momentum capture, but the 20.94% max drawdown is excessive for institutional risk limits. With only three total trades, the 66.7% win rate lacks statistical significance, making the results highly susceptible to overfitting and random variance. The sample size is too small to validate the EVO_GG1RSISNIP_v393 strategy's robustness across different market regimes. You must expand the backtest window to at least fifty trades before considering live deployment. This step ensures the signal logic is not merely a lucky streak but a repeatable edge.

ADDITIONAL METRICS

CAGR	49.35%
Sortino Ratio	1.05
Turnover	7.40x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14939.90