



Backtest #49305 · LPG · EVO_GG1RSISNIP_v297

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_v297 strategy generated a 42.10% return with a 66.7% win rate, yet the sample size of only three trades renders these statistics statistically insignificant and prone to overfitting. A maximum drawdown of 21.82% indicates substantial volatility risk that the current metrics fail to capture due to the limited data points. The 1.14 Sharpe ratio suggests reasonable risk-adjusted performance, but this figure is unreliable given the lack of trade frequency to confirm consistency. We must run a walk-forward analysis on a larger dataset to validate if the signal logic holds beyond this short sequence.

ADDITIONAL METRICS

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