



Backtest #51934 · LPG · EVO_GG1RSISNIP_v1619

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1619 strategy generated +36.29% ROI with a 66.7% win rate, but the 21.82% drawdown and meager 3 trades reveal extreme overfitting and lack of statistical robustness. A Sharpe ratio of 1.04 confirms mediocre risk-adjusted returns relative to the volatility exposure taken during such a narrow sample. The performance is likely driven by luck rather than edge, given the inability to validate stability across different market regimes. Immediate action requires expanding the backtest period and reducing position sizing to mitigate catastrophic loss potential. This approach is purely educational and does not constitute investment advice.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73