



Backtest #56518 · LPG · EVO_GG1RSISNIP_v185

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v185 strategy delivered a +41.35% return with a 1.13 Sharpe, yet a mere 3 trades renders the 66.7% win rate statistically insignificant. A 21.82% drawdown indicates substantial volatility exposure, suggesting the edge may be noise rather than a robust alpha source. We require significantly higher trade frequency to validate performance before allocating real capital. Next, optimize entry filters to reduce overfitting and generate a sample size exceeding 100 trades for reliable inference.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63