



Backtest #46572 · LPG · EVO_GG1RSISNIP_v281

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_v281 strategy delivered a +42.10% return with a 66.7% win rate, yet the sample size of only three trades renders the Sharpe ratio of 1.14 statistically insignificant and prone to overfitting. A maximum drawdown of 21.82% exposes substantial downside risk that the limited trade history fails to capture, suggesting the performance may be noise rather than signal. While the gross return appears attractive, the extreme variance and lack of trade frequency undermine any confidence in the strategy's robustness across different market regimes. The primary next step is to expand the test period or adjust parameters to generate at least fifty trades before deploying real capital. Until the sample size increases, treat these results

ADDITIONAL METRICS

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