



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 |