



Backtest #36208 · LPG · EVO_GG1RSISNIP_v7

ROI	Sharpe	Win Rate	Max Drawdown
+45.25%	1.19	66.7%	-21.80%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v7 strategy delivered a +45.25% ROI with a Sharpe of 1.19, yet the 66.7% win rate and 21.80% drawdown are unreliable given only 3 trades. Statistical significance is absent, making the results highly susceptible to random noise rather than edge. The high volatility suggests the system lacks sufficient filtering to handle adverse price moves. The immediate next step is expanding the sample size by adjusting lookback periods or adding volatility filters.

ADDITIONAL METRICS

CAGR	45.25%
Sortino Ratio	0.97
Turnover	7.42x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14529.36