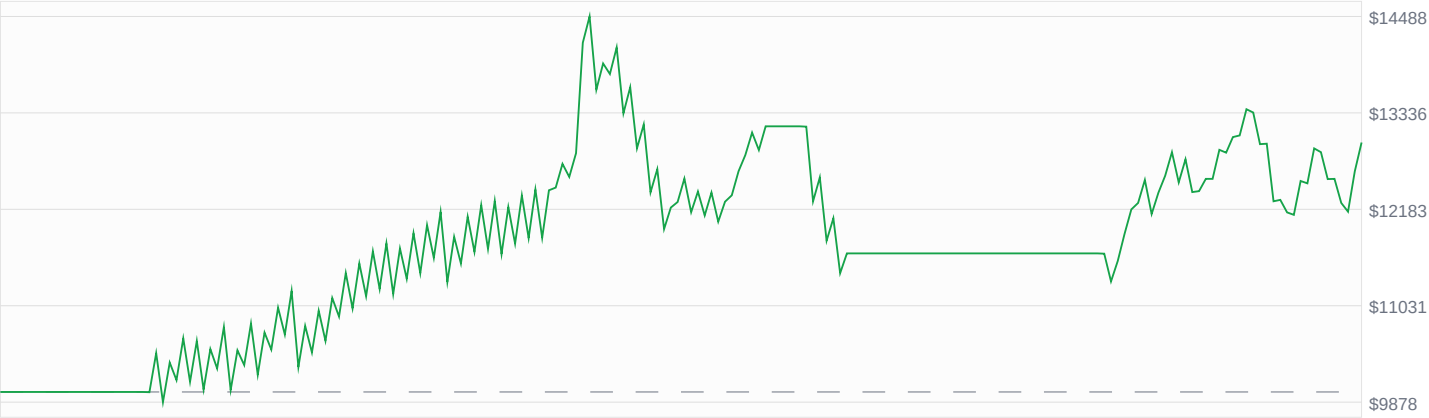




Backtest #29344 · LPG · EVO_GG1RSISNIP_v236

ROI	Sharpe	Win Rate	Max Drawdown
+29.78%	0.91	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v236 strategy delivered a +29.78% ROI with a 66.7% win rate, yet the 0.91 Sharpe ratio and 21.86% max drawdown indicate elevated risk. With only 3 total trades, the statistical significance is critically low, rendering the performance results likely driven by variance rather than a robust edge. This small sample size prevents reliable inference about the strategy's long-term viability or expected future returns. The next step must be expanding the backtest window to capture more market regimes and increase the trade count for statistical validity.

ADDITIONAL METRICS

CAGR	29.78%
Sortino Ratio	0.73
Turnover	7.26x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12981.76