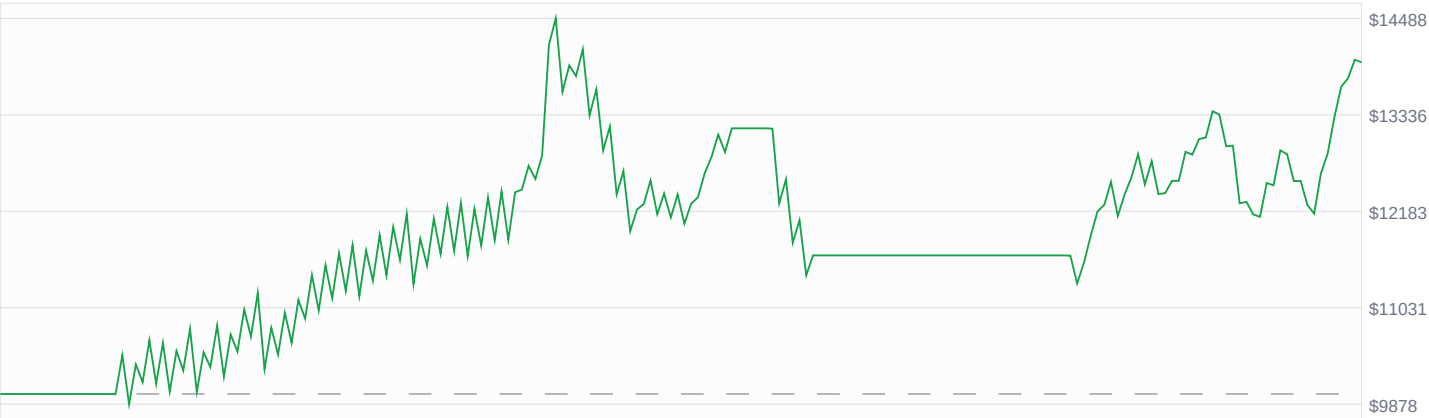




Backtest #35472 · LPG · EVO_GG1RSISNIP_v255

ROI	Sharpe	Win Rate	Max Drawdown
+39.61%	1.09	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v255 strategy delivered a nominal +39.61% return, yet the statistical significance is critically low due to only three total trades. While the 66.7% win rate and 1.09 Sharpe suggest positive alpha, the 21.86% maximum drawdown indicates substantial volatility exposure that is not mitigated by such a limited sample. We cannot validate the robustness of this performance or confirm that the strategy will generalize across different market regimes with such scant data. The primary next step is to expand the backtest horizon to include a wider range of market conditions to accumulate sufficient trade history for reliable confidence intervals.

ADDITIONAL METRICS

CAGR	39.61%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13965.06