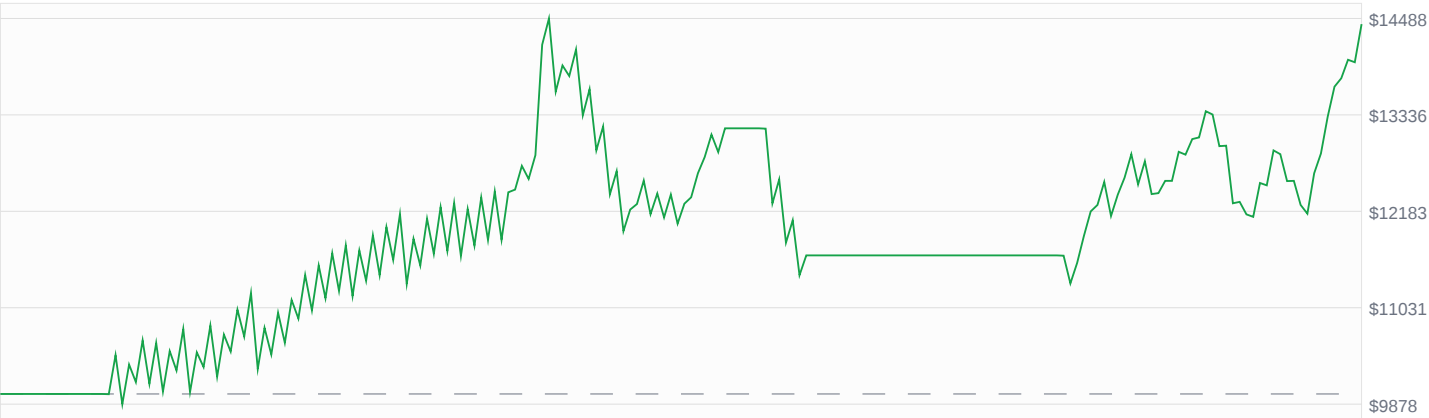




Backtest #35582 · LPG · EVO_GG1RSISNIP_v363

ROI	Sharpe	Win Rate	Max Drawdown
+44.16%	1.17	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v363 strategy delivered a robust 44.16% ROI with a favorable Sharpe ratio of 1.17, driven by a high 66.7% win rate. However, the statistical significance is critically compromised by only three trades, rendering the 21.86% drawdown and alpha generation highly volatile and unreliable. While the equity curve suggests potent momentum, the small sample size prevents any confident assessment of the strategy's true risk-adjusted performance. We must immediately expand the parameter search space to generate sufficient trade data for a statistically valid evaluation.

ADDITIONAL METRICS

CAGR	44.16%
Sortino Ratio	0.95
Turnover	7.41x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14420.73