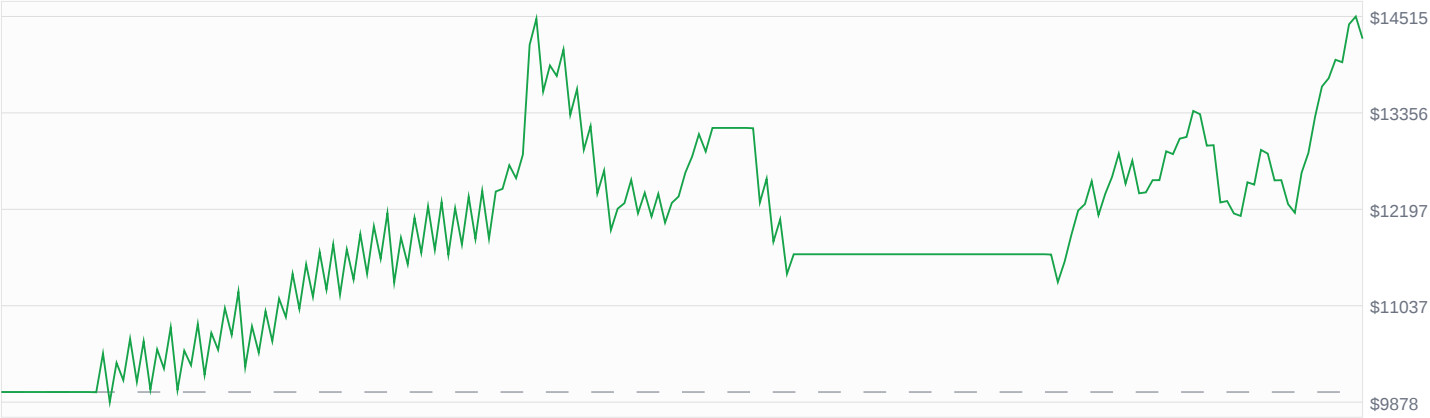




Backtest #36474 · LPG · EVO_GG1RSISNIP_v252

ROI	Sharpe	Win Rate	Max Drawdown
+42.44%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v252 strategy delivered a 42.44% return with a 1.14 Sharpe ratio, but statistical significance is impossible with only three trades. A 21.82% drawdown suggests high volatility risk that was not adequately captured by the limited sample size. While the 66.7% win rate indicates consistent entry precision, the lack of trade diversity prevents confidence in long-term robustness. The next step is to run a walk-forward analysis with expanded lookback periods to validate performance stability.

ADDITIONAL METRICS

CAGR	42.44%
Sortino Ratio	0.93
Turnover	7.39x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14248.62