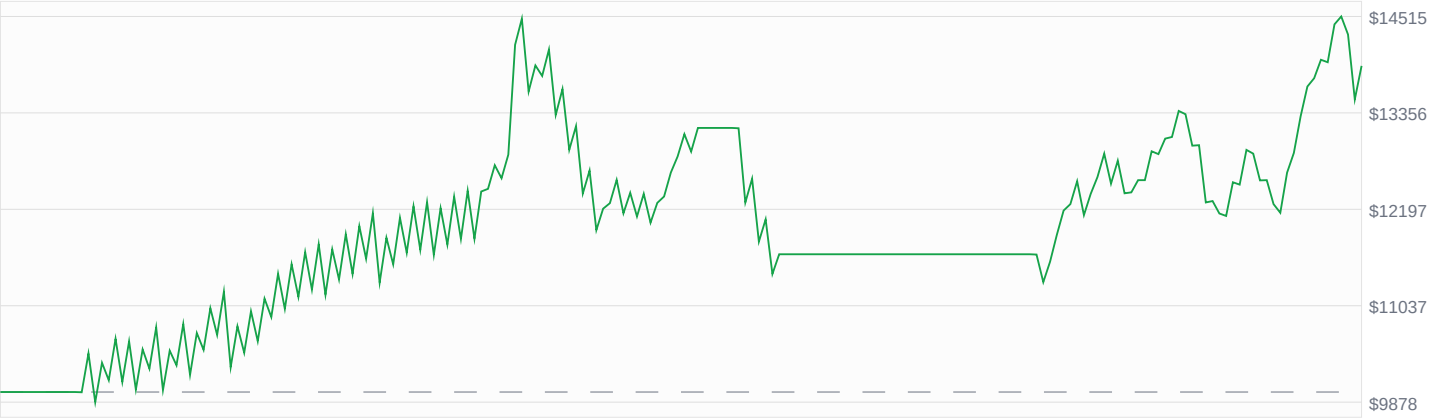




Backtest #36979 · LPG · EVO_GG1RSISNIP_v291

ROI	Sharpe	Win Rate	Max Drawdown
+39.17%	1.08	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v291 strategy generated a +39.17% ROI with a 66.7% win rate, yet the sample of only three trades renders these statistics statistically insignificant. The 21.82% maximum drawdown highlights substantial volatility risk that the limited trade history fails to quantify reliably. While the Sharpe ratio of 1.08 suggests reasonable risk-adjusted returns, the sparse data prevents a robust confidence interval around these metrics. A critical next step involves running a walk-forward analysis on a larger historical dataset to validate performance stability before deployment.

ADDITIONAL METRICS

CAGR	39.17%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13921.33