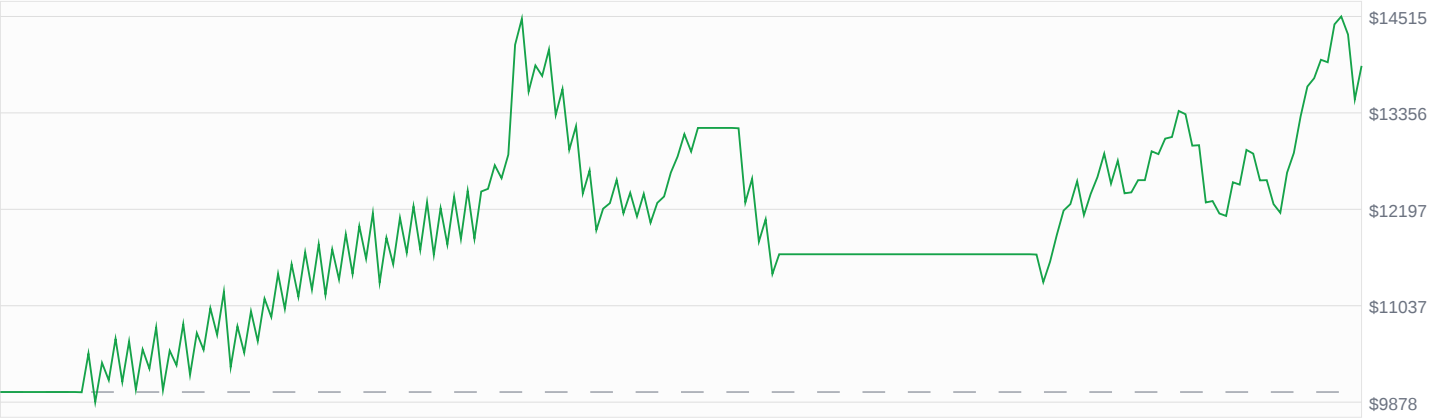




Backtest #37294 · LPG · EVO_GG1RSISNIP_v889

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_v889 strategy generated a 39.17% ROI, yet the statistical significance is critically low due to only 3 total trades. A win rate of 66.7% is promising but unreliable without a larger sample size to validate consistency. The maximum drawdown of 21.82% exposes substantial capital risk that the current short history cannot fully quantify. Sharpe ratio of 1.08 suggests acceptable risk-adjusted returns but requires more data points for confirmation. The immediate next step is to execute an extended backtest over a longer historical period to build statistical robustness.

ADDITIONAL METRICS

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