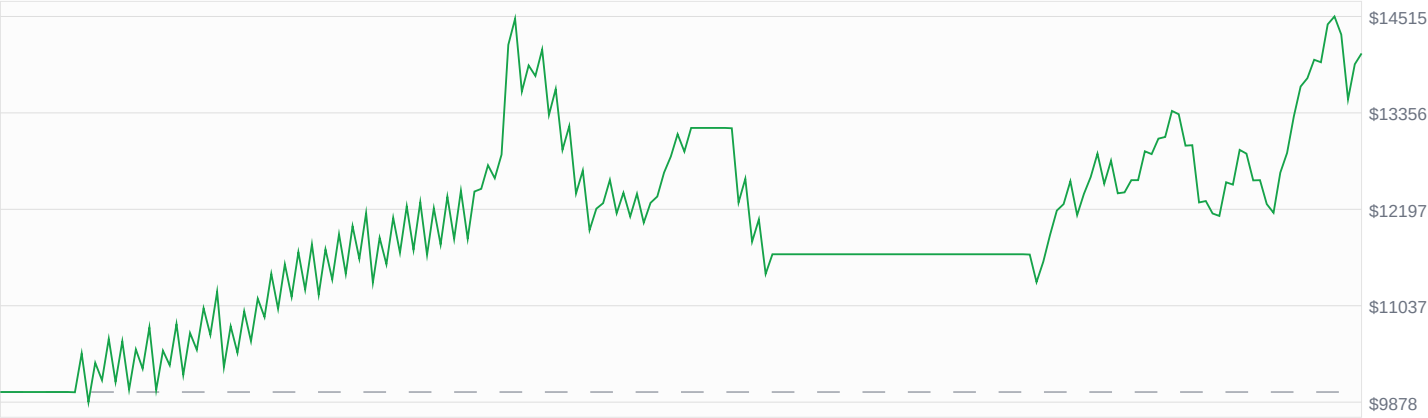




Backtest #37655 · LPG · EVO_GG1RSISNIP_v146

ROI	Sharpe	Win Rate	Max Drawdown
+40.67%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v146 strategy generated a 40.67% return with a 66.7% win rate, but the 21.82% maximum drawdown and minimal trade count of three indicate high volatility and insufficient statistical confidence. Such a small sample size prevents meaningful assessment of risk-adjusted performance or consistency under varying market regimes. While the positive Sharpe ratio suggests decent efficiency, the strategy lacks robustness without more data points to smooth out anomalies. The immediate next step is to expand the backtest period or adjust parameters to increase trade frequency and validate stability over time.

ADDITIONAL METRICS

CAGR	40.67%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14070.87