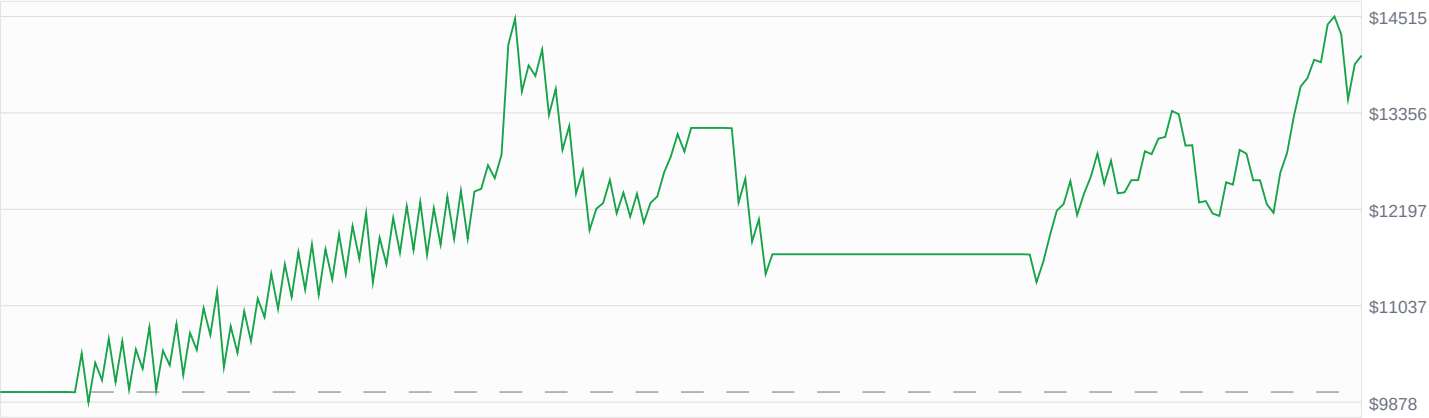




Backtest #37956 · LPG · EVO_GG1RSISNIP_v919

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v919 strategy delivered a 40.41% ROI with a 66.7% win rate, yet the sample size of only three trades creates severe statistical noise that invalidates any confidence in the 1.10 Sharpe ratio. While the gross profitability suggests a potential edge, the 21.82% maximum drawdown indicates a high risk of ruin typical of low-frequency, high-volatility setups. We cannot validate whether the strategy captures a genuine market anomaly or simply reflects one lucky execution sequence without more data points. The immediate next step is to run a forward test or extend the backtest window to accumulate sufficient trade history for robust parameter estimation.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47