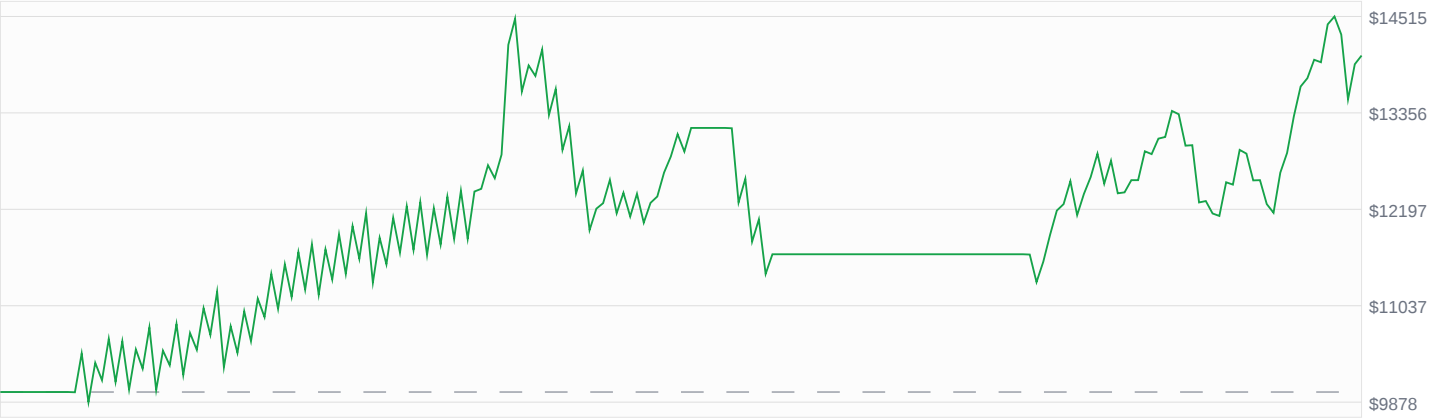




Backtest #39188 · LPG · EVO_GG1RSISNIP_v1071

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_v1071 strategy shows a promising 40.41% return with a robust 66.7% win rate, yet the 21.82% maximum drawdown and only 3 trades reveal critical fragility in the sample size. Statistical confidence is extremely low due to insufficient trade frequency, making the high Sharpe ratio of 1.10 misleading as a stability indicator. The strategy likely captures short-term volatility spikes but lacks the robustness to survive prolonged adverse market phases. You must expand the backtest period or reduce entry thresholds to generate enough data points for a statistically significant evaluation.

ADDITIONAL METRICS

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