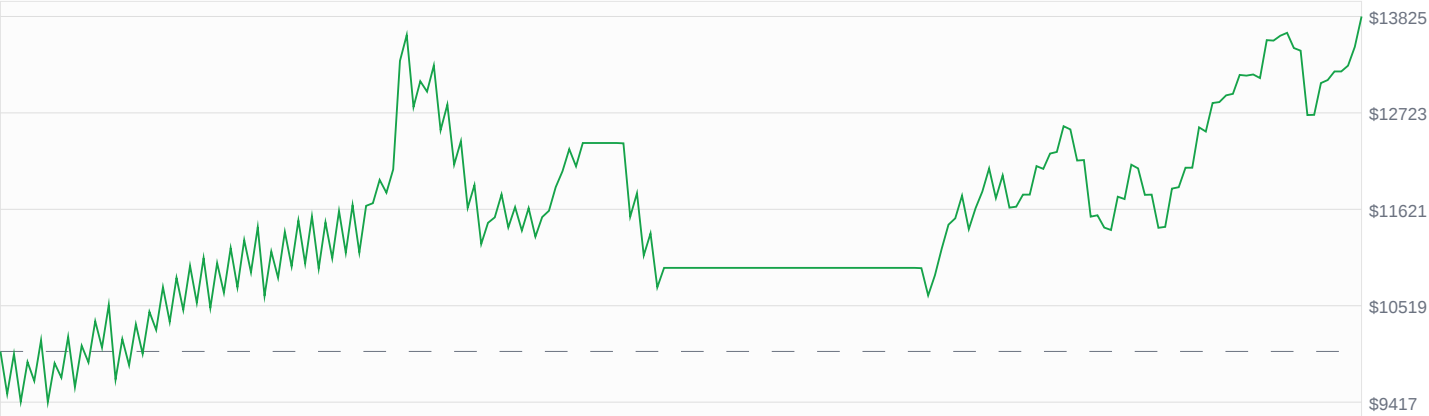




Backtest #56714 · LPG · EVO_GG1RSISNIP_v404

ROI	Sharpe	Win Rate	Max Drawdown
+38.21%	1.07	66.7%	-21.52%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v404 strategy generated a +38.21% ROI with a 66.7% win rate, yet the sample of only three trades renders the Sharpe ratio of 1.07 statistically insignificant. While the profit factor suggests a viable edge, the 21.52% maximum drawdown indicates excessive volatility risk that could wipe out gains in a larger sample. We cannot confirm this alpha is robust until the trade count exceeds twenty to smooth out random variance. The immediate next step is to run a walk-forward analysis across multiple market regimes to validate the consistency of these entry signals.

ADDITIONAL METRICS

CAGR	38.21%
Sortino Ratio	0.88
Turnover	7.05x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13825.03