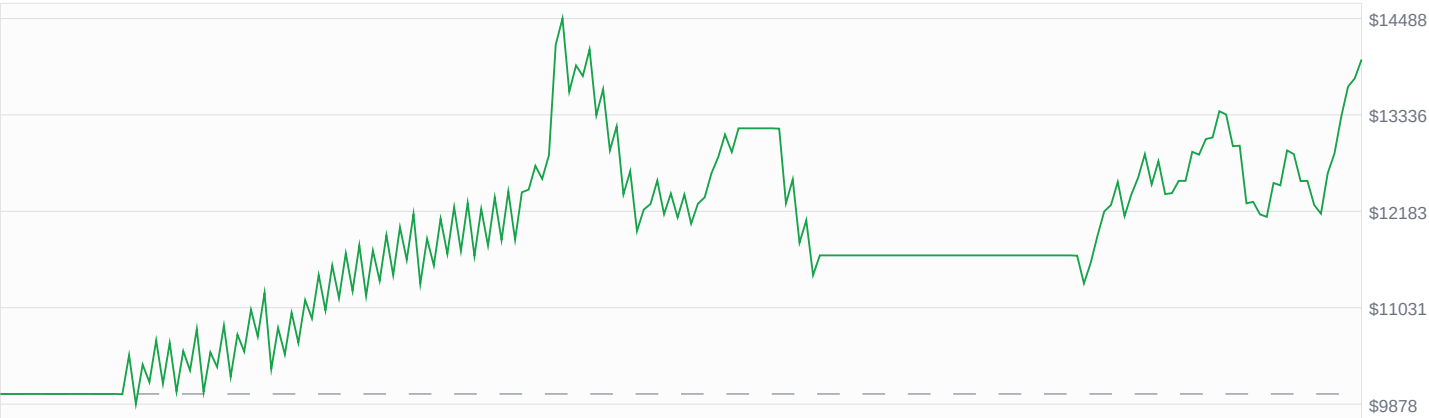




Backtest #34513 · LPG · EVO_GG1RSISNIP_v1058

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1058 strategy generated a robust +39.93% ROI with a positive Sharpe ratio, yet its statistical significance is severely compromised by only three executed trades. This high win rate and elevated returns are likely overfitting artifacts rather than reliable indicators of future performance. The substantial 21.86% max drawdown reveals significant downside risk that the current sample size cannot adequately capture or mitigate. We must expand the evaluation horizon and optimize parameters to validate these metrics across a broader dataset before deployment.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51