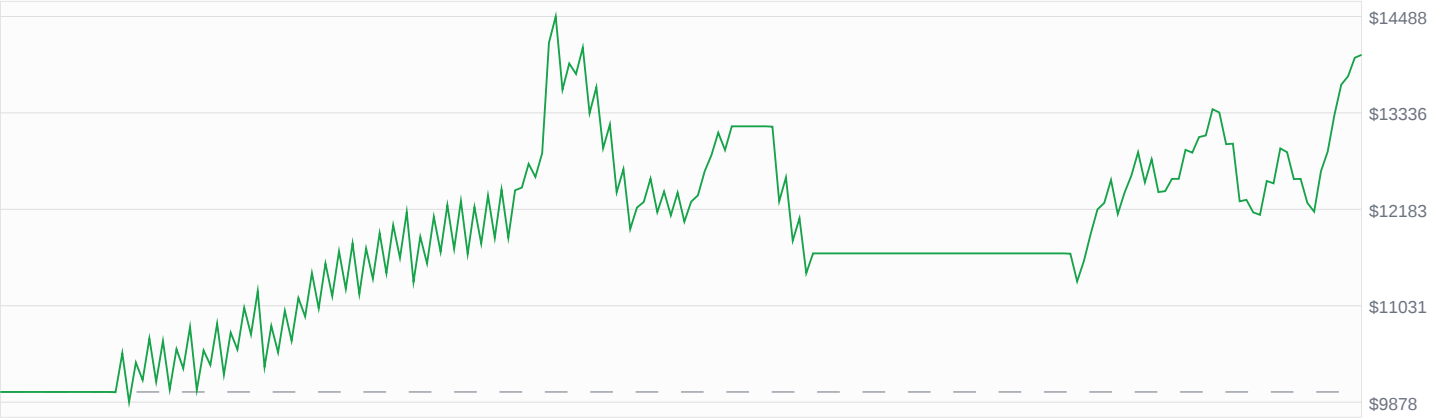




Backtest #35315 · LPG · EVO_GG1RSISNIP_v261

ROI	Sharpe	Win Rate	Max Drawdown
+40.26%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v261 strategy achieved a 40.26% ROI with a 1.10 Sharpe ratio, yet the 21.86% drawdown and sole reliance on three trades severely compromise statistical confidence. A 66.7% win rate is meaningless without volume, suggesting the model overfits recent noise rather than capturing sustainable alpha. The high volatility relative to the small sample size indicates that the observed profitability could easily be a statistical fluke. We must expand the sample through walk-forward analysis or parameter optimization to validate if this edge persists out-of-sample.

ADDITIONAL METRICS

CAGR	40.26%
Sortino Ratio	0.89
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14029.95