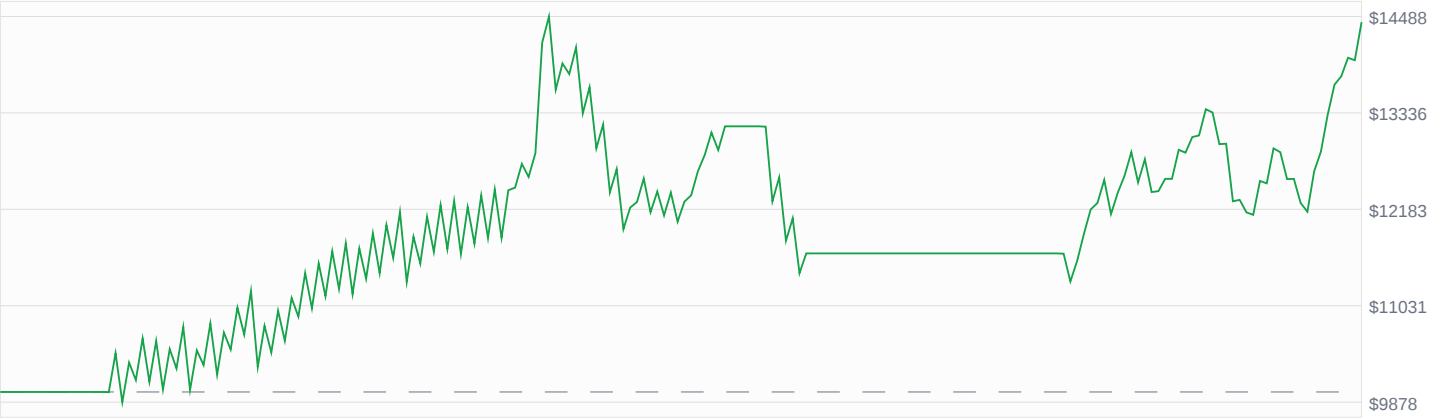




Backtest #35844 · LPG · EVO_GG1RSISNIP_v324

ROI	Sharpe	Win Rate	Max Drawdown
+44.16%	1.17	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v324 strategy generated a +44.16% ROI with a 1.17 Sharpe ratio, yet the robustness of these metrics is severely compromised by only three executed trades. A 21.86% maximum drawdown suggests significant volatility exposure that likely contributed to the low trade count, creating a high risk of overfitting to historical noise. Statistical significance is negligible at this sample size, rendering the 66.7% win rate an unreliable predictor of future performance. We must immediately expand the parameter grid and test across multiple market regimes to validate if these results represent alpha or regression to the mean.

ADDITIONAL METRICS

CAGR	44.16%
Sortino Ratio	0.95
Turnover	7.41x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14420.73