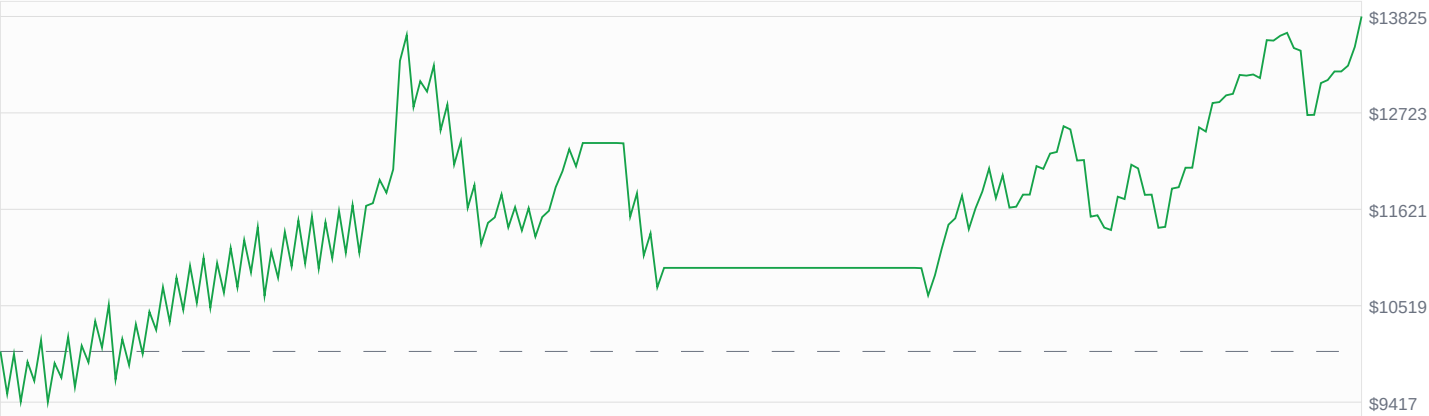




Backtest #56858 · LPG · EVO_GG1RSISNIP_v282

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_v282 strategy delivered a 38.21% ROI with a 66.7% win rate, yet the statistical significance is negligible due to only three executed trades. A maximum drawdown of 21.52% indicates substantial volatility exposure that the small sample size masks, rendering the 1.07 Sharpe ratio unreliable for live deployment. This performance spike likely stems from overfitting to a specific historical sequence rather than robust edge. Before risking capital, you must expand the lookback period and increase trade frequency to validate consistency.

ADDITIONAL METRICS

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