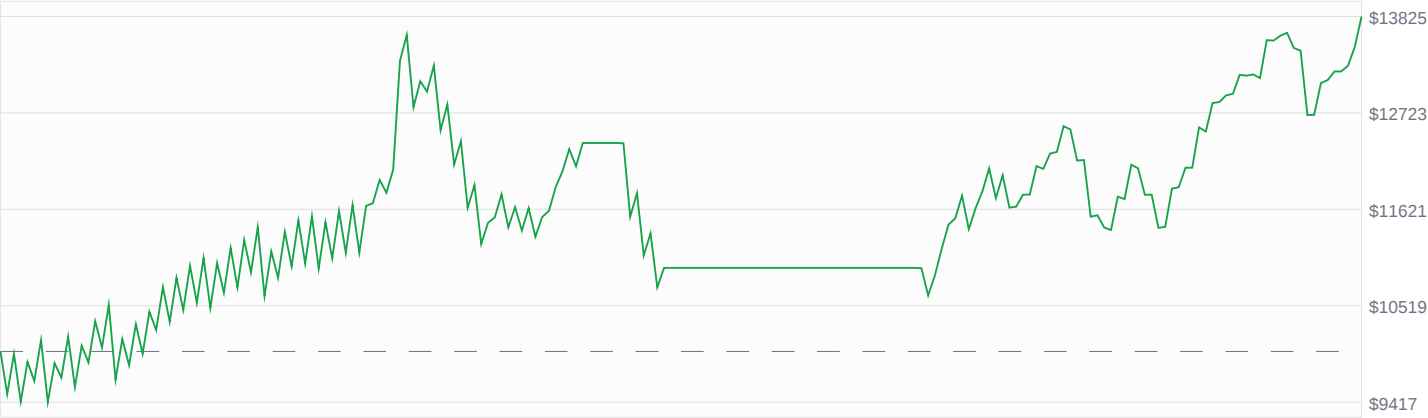




Backtest #56726 · LPG · EVO_GG1RSISNIP_v378

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_v378 strategy delivered +38.21% ROI with a 1.07 Sharpe, yet the 21.52% drawdown and only three trades suggest results driven by luck rather than statistical robustness. A win rate of 66.7% is misleading without volume, so confidence in this edge is critically low given the sample size. The bot likely overfitted to historical noise rather than capturing a durable market inefficiency. We must expand the dataset and test against out-of-sample periods to validate if these returns are replicable.

ADDITIONAL METRICS

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