



Backtest #47097 · LPG · EVO_GG1RSISNIP_v924

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v924 strategy delivered a 42.10% gain with a 1.14 Sharpe, yet a mere 3 trades renders the 66.7% win rate statistically insignificant for institutional deployment. A sharp 21.82% drawdown indicates that occasional large losses are currently outweighing the frequency of wins, suggesting the risk model is too permissive. Confidence in this performance is low due to the small sample size, making the high return potentially a statistical outlier rather than a robust alpha signal. We must expand the sample by backtesting over a longer historical window with more varied market regimes before considering live allocation.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40