



Backtest #37633 · LPG · EVO_GG1RSISNIP_v416

ROI	Sharpe	Win Rate	Max Drawdown
+40.67%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v416 shows a 40.67% return, but the sample size of only three trades renders the 66.7% win rate statistically insignificant. A 21.82% drawdown alongside a Sharpe ratio of 1.10 indicates high volatility and insufficient risk-adjusted performance to justify deployment. We cannot extrapolate this strategy's viability without expanding the historical dataset to validate consistency across different market regimes. The immediate priority is expanding the test window to generate enough data points for meaningful statistical confidence before real capital allocation.

ADDITIONAL METRICS

CAGR	40.67%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14070.87