



Backtest #37891 · LPG · EVO_GG1RSISNIP_v297

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v297 shows a +40.41% return with a 66.7% win rate, yet the sample size of only three trades severely limits statistical confidence and makes the 21.82% maximum drawdown highly volatile. While the 1.10 Sharpe ratio indicates acceptable risk-adjusted returns, the low trade count suggests the results are not yet robust enough for institutional deployment without further validation. The strategy likely captured one or two high-conviction setups, but lacks the consistency data required to rule out luck as a primary factor in the final capital growth. Next, extend the lookback period or optimize entry filters to generate a larger sample size before considering live allocation.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47