



Backtest #38209 · LPG · EVO_GG1RSISNIP_v107

ROI

+40.41%

Sharpe

1.10

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v107 shows a 40.41% return, yet the strategy is statistically insignificant with only three trades. A 21.82% drawdown alongside a 1.10 Sharpe ratio indicates that gains are driven by low-frequency, high-risk positions rather than consistent alpha. With such a sparse sample size, the reported win rate of 66.7% lacks meaningful predictive power for live deployment. The primary failure is insufficient trade frequency to validate the signal logic under diverse market regimes. We must optimize entry parameters to increase trade density before committing real capital to this strategy.

ADDITIONAL METRICS

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