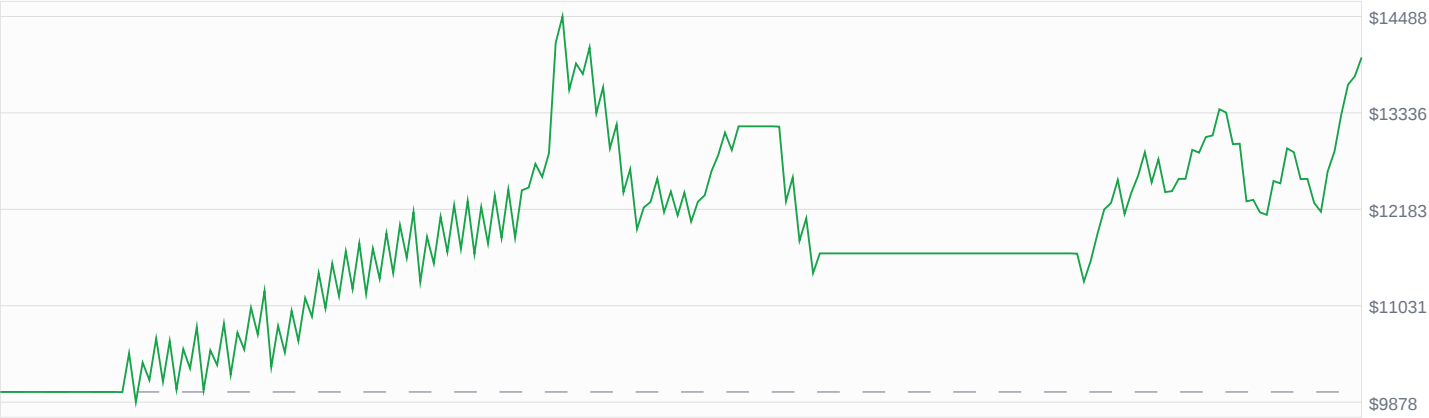




Backtest #34848 · LPG · EVO_GG1RSISNIP_v1156

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v1156 shows a +39.93% return with a 66.7% win rate, yet the extreme concentration of only three trades severely compromises statistical confidence and renders the Sharpe ratio of 1.10 misleading. The 21.86% maximum drawdown indicates significant volatility exposure that is not adequately captured by such a small sample size, suggesting the strategy lacks robustness for live deployment. While the high win rate and final capital growth are promising, the lack of trade frequency prevents meaningful assessment of risk-adjusted performance under diverse market conditions. We must expand the backtest horizon or reduce the position size to validate whether these gains are sustainable across different market regimes

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51