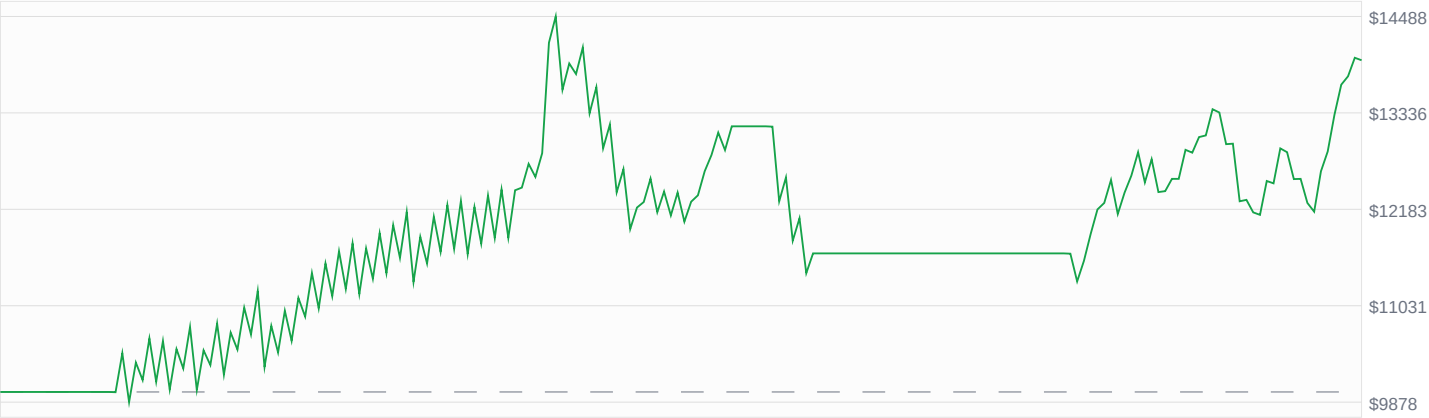




Backtest #35501 · LPG · EVO_GG1RSISNIP_v371

ROI	Sharpe	Win Rate	Max Drawdown
+39.61%	1.09	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v371 shows a robust +39.61% ROI driven by a 66.7% win rate, yet the statistical confidence is critically low due to only three executed trades. While the high Sharpe ratio of 1.09 suggests efficient risk-adjusted returns, the 21.86% maximum drawdown reveals significant vulnerability to volatility that a small sample size cannot yet validate. The strategy clearly profits in current market conditions but lacks the trade volume to confirm its robustness across different regimes. We must expand the dataset or reduce position sizing to ensure the strategy can withstand periods of adverse price action.

ADDITIONAL METRICS

CAGR	39.61%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13965.06