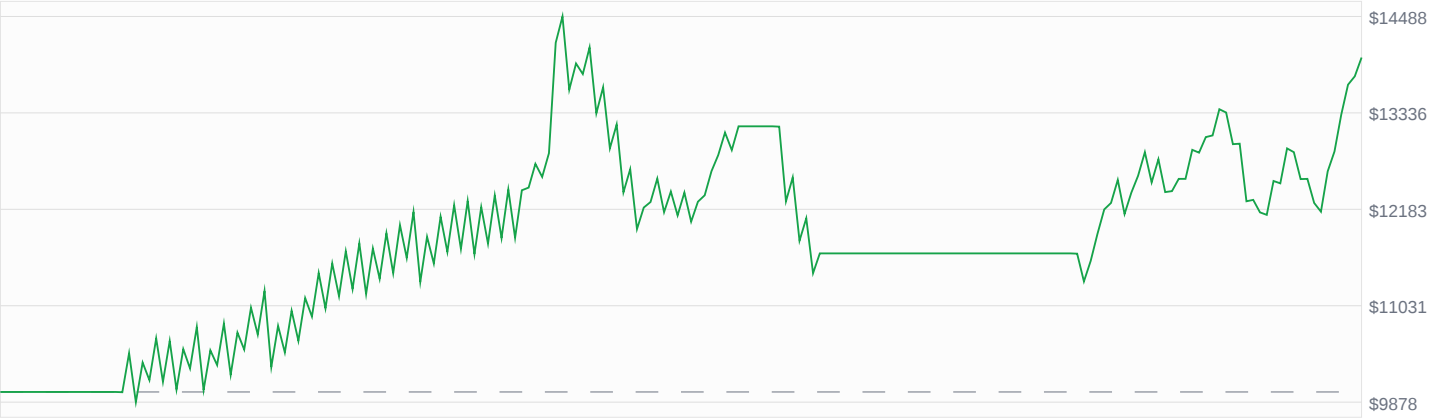




Backtest #33009 · LPG · EVO_GG1RSISNIP_v74

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 EVO_GG1RSISNIP_v74 backtest on LPG shows a +39.93% return, yet the statistical significance is critically low due to only three trades. While the 66.7% win rate and 1.10 Sharpe ratio appear promising, the 21.86% maximum drawdown indicates severe volatility and lack of robustness against adverse price action. Relying on such a small sample size creates a high risk of overfitting, where the strategy captures noise rather than genuine market alpha. We must immediately expand the backtest parameters to include more historical data and different market regimes to validate these results. Without sufficient trade volume, the current performance metrics cannot reliably predict future profitability.

ADDITIONAL METRICS

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