



Backtest #39028 · LPG · EVO_GG1RSISNIP_v969

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 EVO_GG1RSISNIP_v969 strategy on LPG generated a +40.41% return, yet the sample of only three trades renders the 66.7% win rate statistically insignificant and prone to overfitting. While the 1.10 Sharpe ratio indicates acceptable risk-adjusted returns, the 21.82% maximum drawdown reveals substantial volatility that could erode capital during a true market correction. Relying on such a narrow dataset to validate the approach is dangerous because a single outlier trade can distort the entire performance profile. The most prudent next step is to run a longer backtest on at least 500 historical candles to determine if these metrics hold under diverse market conditions. This data is for educational analysis only and does not constitute financial

ADDITIONAL METRICS

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