



Backtest #51644 · LPG · EVO_GG1RSISNIP_v320

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v320 strategy on LPG generated +36.29% ROI with a 66.7% win rate, yet the 21.82% max drawdown reveals excessive risk per trade. A Sharpe ratio of 1.04 and only three total trades indicate statistically insignificant results where luck likely outweighed edge. The limited sample size prevents reliable validation of the signal logic under diverse market conditions. Running a larger sample backtest with tighter stop-loss parameters is necessary to confirm robustness before live deployment.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73