



Backtest #37752 · LPG · EVO_GG1RSISNIP_v4

ROI	Sharpe	Win Rate	Max Drawdown
+40.67%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v4 strategy on LPG generated a 40.67% ROI with a 66.7% win rate, but the sample size of three trades provides no statistical confidence. A 21.82% maximum drawdown indicates significant volatility sensitivity that the current parameters do not mitigate. The high return per trade suggests overfitting rather than robust market adaptability. You must expand the test period or adjust stop-loss logic to validate performance beyond these few instances.

ADDITIONAL METRICS

CAGR	40.67%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14070.87