



Backtest #48977 · LPG · EVO_GG1RSISNIP_v1162

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1162 backtest on LPG generated a 42.10% ROI with a 66.7% win rate, yet the statistical validity is critically weak due to only three executed trades. The 21.82% maximum drawdown indicates significant vulnerability to adverse price swings, and a Sharpe ratio of 1.14 suggests mediocre risk-adjusted performance relative to the volatility. Without a broader sample, these metrics likely reflect overfitting or extreme luck rather than a robust edge in the LPG market. We must expand the parameter space or seek similar setups to validate whether this signal logic holds across different market regimes.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40