



Backtest #37490 · LPG · EVO_GG1RSISNIP_v127

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_v127 backtest delivered a 40.67% ROI with a 1.10 Sharpe ratio, driven by a 66.7% win rate on exactly three trades for LPG. However, the statistical significance is critically low, meaning the 21.82% maximum drawdown could easily be noise rather than a structural flaw in the logic. The limited sample size prevents any reliable inference about the strategy's robustness across different market regimes. We must expand the simulation window or adjust parameters to generate a larger trade history before deploying live capital.

ADDITIONAL METRICS

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