



Backtest #51287 · LPG · EVO_GG1RSISNIP_v27

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_v27 strategy generated a 36.29% ROI, yet the sample of only three trades renders the 1.04 Sharpe ratio and 66.7% win rate statistically insignificant for institutional deployment. While the entry logic captured a trending move, the 21.82% maximum drawdown exposes excessive risk concentration in a volatile LPG market. We must expand the dataset through a longer backtest period to validate if these metrics reflect robust alpha or mere luck. The immediate next step is to re-run the simulation with expanded historical data and introduce a volatility filter to curb drawdowns 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