



Backtest #33008 · LPG · EVO_GG1RSISNIP_v74

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v74 strategy on LPG generated a +39.93% ROI, yet the sample size of three trades renders these statistics statistically insignificant and prone to overfitting. While the 1.10 Sharpe ratio and 66.7% win rate suggest moderate efficiency, a 21.86% drawdown indicates substantial volatility risk that could erode gains in a live environment. Consequently, we cannot validate the strategy's robustness without expanding the historical dataset to ensure performance is not merely a result of luck. The critical next step is to backtest this logic on a broader timeframe or across multiple correlated commodities to confirm statistical validity before deployment.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51