



Backtest #34342 · LPG · EVO_GG1RSISNIP_v1627

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_v1627 strategy on LPG generated a nominal +39.93% ROI with a 1.10 Sharpe, yet the 21.86% max drawdown and mere three trades reveal dangerously low statistical confidence. While the strategy captured one high-impact trend, the sample size is insufficient to validate edge or predict future performance. The high volatility suggests the entry logic is too sensitive to single price spikes rather than sustained momentum. We must expand the sample via out-of-sample testing on similar energy commodities to confirm robustness before live deployment.

ADDITIONAL METRICS

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