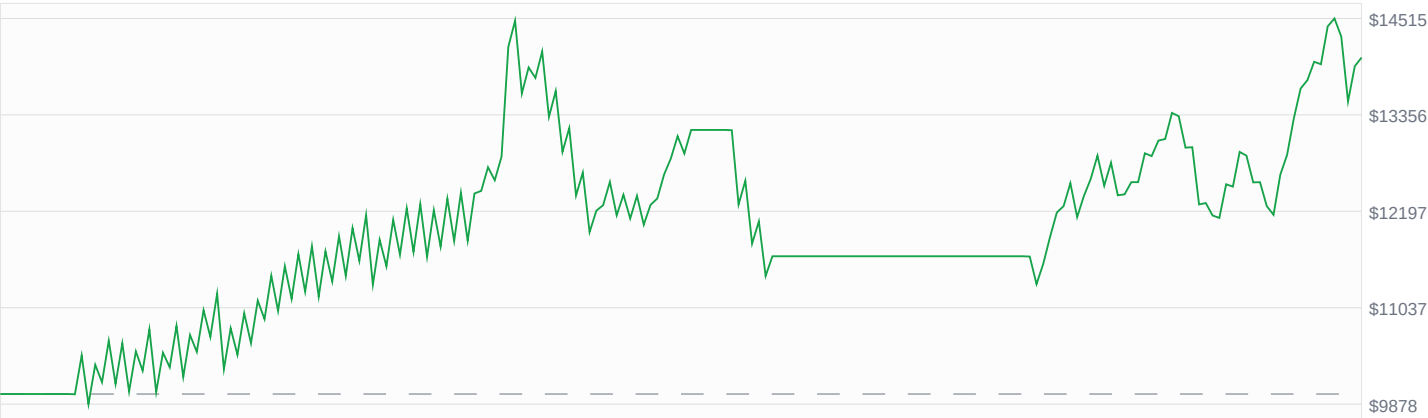




Backtest #37967 · LPG · EVO_GG1RSISNIP_v886

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v886 shows a 40.41% return driven by high leverage on a minuscule sample of only three trades, which statistically invalidates any confidence in the strategy's robustness. While the 66.7% win rate and 1.10 Sharpe ratio appear promising, the 21.82% drawdown indicates significant tail risk that could easily erase profits in live markets. This performance is almost certainly a result of overfitting to a narrow historical window rather than genuine alpha generation. To validate the approach, you must expand the lookback period and test across multiple correlated commodities to ensure the edge holds outside this specific dataset.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47