



Backtest #48514 · LPG · EVO_GG1RSISNIP_v1634

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v1634 shows a 42.10% ROI and a 1.14 Sharpe ratio, but the 66.7% win rate and 21.82% drawdown are misleading due to only three executed trades. Such a low sample size lacks statistical significance, meaning the observed profitability could be mere luck rather than a robust edge. The high drawdown suggests poor risk adjustment relative to the return, indicating the strategy is overly sensitive to volatility spikes. Next, expand the dataset by running this logic on a broader set of liquid energy commodities to validate if the edge persists outside this single asset.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40