



Backtest #52634 · LPG · EVO_GG1RSISNIP_v1258

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v1258 generated +41.35% ROI with a 1.13 Sharpe ratio, yet the 66.7% win rate and 21.82% drawdown are statistically unreliable given only three executed trades. Such a small sample size masks extreme volatility risk, as a single loss could have eliminated the entire capital. The strategy likely suffers from overfitting, capturing noise rather than a sustainable edge in this volatile commodity. The immediate next step is to expand the data horizon and retest to determine if performance scales beyond this minimal sample.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63