



Backtest #47897 · LPG · EVO_GG1RSISNIP_v882

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 EVO_GG1RSISNIP_v882 strategy on LPG delivered a +42.10% ROI with a 1.14 Sharpe ratio, yet the statistical significance is negligible given only three trades. A 66.7% win rate paired with a 21.82% maximum drawdown indicates high variance and potential overfitting rather than robust alpha generation. Without more data, confidence intervals remain too wide to validate the strategy's risk-adjusted performance in live markets. Next, broaden the sample by backtesting the same logic across multiple volatile assets to verify if the edge persists beyond this specific ticker.

ADDITIONAL METRICS

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