



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 |