



Backtest #36827 · LPG · EVO_GG1RSISNIP_v261

ROI	Sharpe	Win Rate	Max Drawdown
+34.46%	0.99	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v261 strategy on LPG delivered a 34.46% ROI with a 66.7% win rate, yet the sample of just three trades severely limits statistical confidence. A sharp 21.82% drawdown suggests the approach lacks robustness against volatility spikes despite a neutral Sharpe ratio of 0.99. The strategy capitalizes on specific entry conditions but fails to account for insufficient liquidity or sudden market reversals in this niche asset. Increasing the trade frequency through tighter parameters or expanding the test horizon is necessary to validate edge before live deployment. This result remains a hypothesis rather than a confirmed alpha.

ADDITIONAL METRICS

CAGR	34.46%
Sortino Ratio	0.81
Turnover	7.31x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13450.13