



Backtest #28491 · LPG · EVO_GG1RSISNIP_v957

ROI

+29.78%

Sharpe

0.91

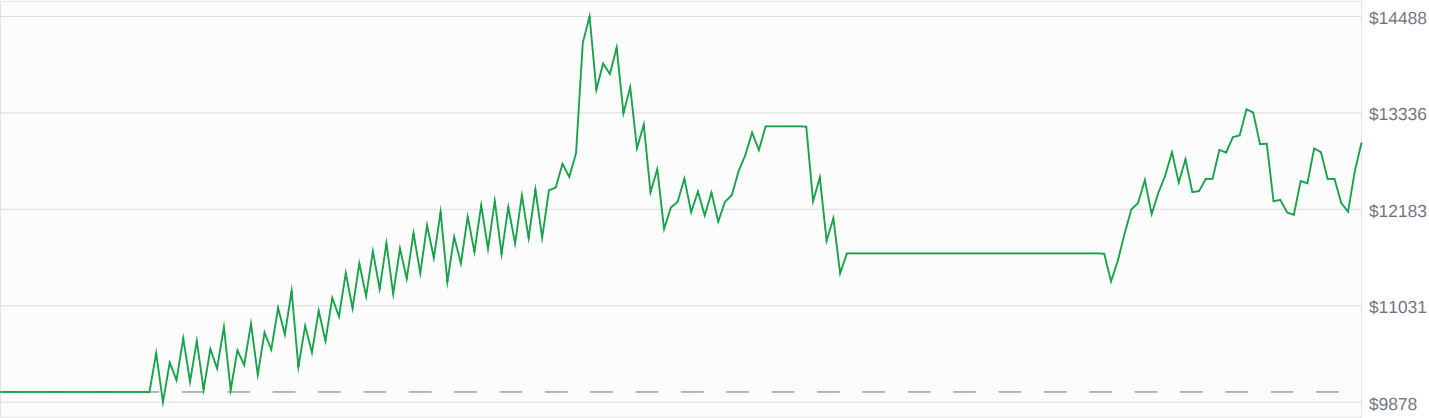
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

EVO_GG1RSISNIP_v957 generated a +29.78% ROI on LPG but the sample size of three trades is statistically insignificant, rendering the 0.91 Sharpe and 66.7% win rate unreliable. The 21.86% max drawdown is excessively high relative to the tiny trade count, indicating severe concentration risk and potential overfitting to recent volatility. While the strategy captured directional moves, it lacks the robustness required for institutional deployment. Future optimization must prioritize increasing trade frequency to establish meaningful statistical confidence.

ADDITIONAL METRICS

CAGR	29.78%
Sortino Ratio	0.73
Turnover	7.26x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12981.76