



Backtest #33006 · LPG · EVO\_GG1RSISNIP\_v77

ROI

+39.93%

Sharpe

1.10

Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO\_GG1RSISNIP\_v77 strategy on LPG delivered a +39.93% ROI with a 66.7% win rate, yet the robustness of this performance is severely compromised by a sample size of only three trades. While the 1.10 Sharpe ratio and 21.86% maximum drawdown offer some context, such limited data renders any statistical confidence negligible and creates a high risk of curve fitting. The strategy appears sensitive to specific market conditions rather than capturing a sustainable alpha, necessitating a rigorous expansion of the lookback period to validate these parameters. We must immediately re-run this simulation with extended historical data and varying market regimes to assess the true viability of the signal logic before considering live deployment.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 39.93%     |
| Sortino Ratio   | 0.88       |
| Turnover        | 7.37x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$13997.51 |