



Backtest #34701 · LPG · EVO_GG1RSISNIP_v1111

ROI

+39.93%

Sharpe

1.10

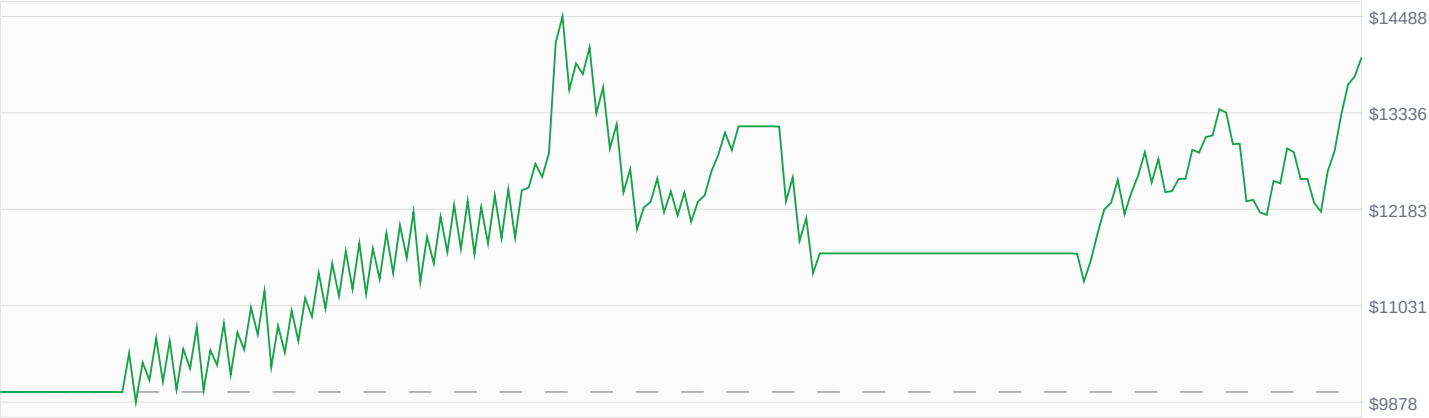
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_GG1RSISNIP_v1111 strategy on LPG generated a robust 39.93% ROI with a Sharpe ratio of 1.10, yet the statistical validity is critically low due to only three executed trades. A 21.86% drawdown suggests significant volatility sensitivity that the current sample size cannot reliably quantify, raising concerns about overfitting to specific market conditions. While the 66.7% win rate appears promising, it lacks the necessary data breadth to confirm robustness against future drawdowns or regime shifts. We must immediately expand the backtest window and increase trade frequency to achieve a statistically significant sample size before deploying live capital.

ADDITIONAL METRICS

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