



Backtest #36804 · LPG · EVO_GG1RSISNIP_v109

ROI

+34.46%

Sharpe

0.99

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_GG1RSISNIP_v109 strategy on LPG delivered a 34.46% ROI with a 66.7% win rate, yet the sample size of only three trades severely limits statistical confidence despite the 0.99 Sharpe ratio. A 21.82% maximum drawdown suggests significant volatility exposure that the small trade count fails to contextualize, making the performance metrics potentially unreliable for live deployment. While the strategy captured upside effectively, the lack of transaction frequency prevents validation of consistency under varied market conditions. The next step must be expanding the backtest horizon or optimizing entry filters to generate a robust sample size before considering live allocation.

ADDITIONAL METRICS

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