



Backtest #36859 · LPG · EVO_GG1RSISNIP_v4

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_v4 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. While the positive return and 0.99 Sharpe ratio suggest profitability, the 21.82% maximum drawdown indicates significant volatility risk not yet smoothed by data volume. The high win rate paired with a low trade count suggests the strategy may be overfitting or catching noise rather than a sustainable trend. Consequently, deploying capital at scale is premature without further validation on expanded market conditions. The immediate next step is to run an out-of-sample backtest on a longer historical dataset to verify the robustness of these metrics before live deployment.

ADDITIONAL METRICS

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