



Backtest #28151 · LPG · EVO_GG1RSISNIP_v333

ROI

+29.78%

Sharpe

0.91

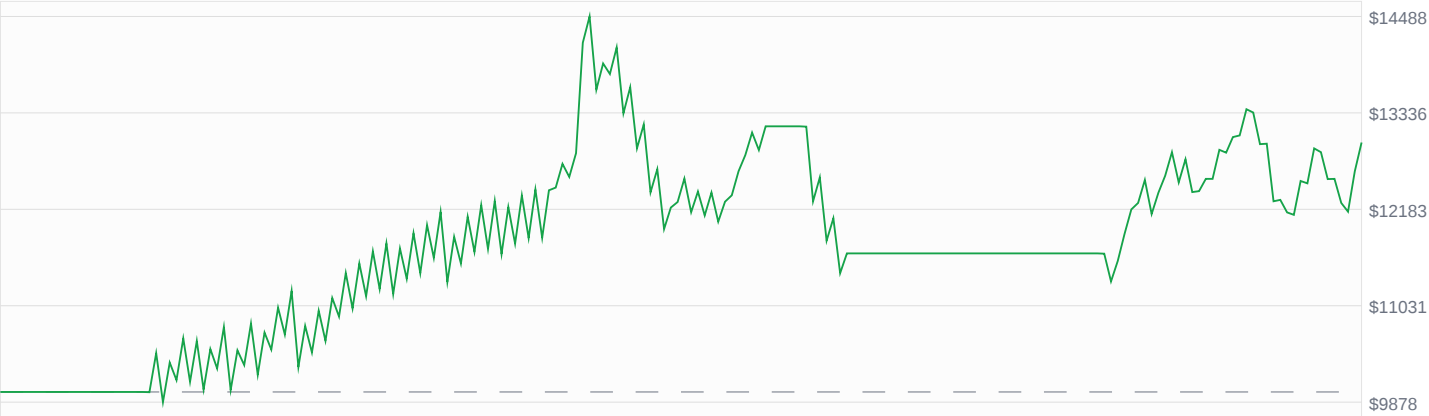
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

EVO_GG1RSISNIP_v333 generated +29.78% ROI on LPG with a 66.7% win rate, yet the 21.86% max drawdown and 0.91 Sharpe signal significant volatility risk. Critically, a sample size of only three trades lacks statistical confidence for institutional deployment. The high return per trade may reflect outlier luck rather than robust alpha. Immediate next step is expanding the backtest window to increase trade count and verify strategy stability.

ADDITIONAL METRICS

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