



Backtest #28567 · LPG · EVO_GG1RSISNIP_v1004

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

The +29.78% ROI and 66.7% win rate appear strong, but the sample size of only 3 trades renders these statistics statistically insignificant and highly susceptible to variance. A Sharpe ratio of 0.91 is respectable yet undermined by the severe 21.86% max drawdown, indicating poor risk-adjusted performance relative to the volatility endured. The results lack the confidence required for deployment, as a three-trade sample cannot validate the strategy's robustness or edge. To proceed, you must expand the backtest window to include at least 50 trades across different market regimes to determine if this edge persists beyond random noise.

ADDITIONAL METRICS

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