



Backtest #28765 · LPG · EVO_GG1RSISNIP_v178

ROI

+29.78%

Sharpe

0.91

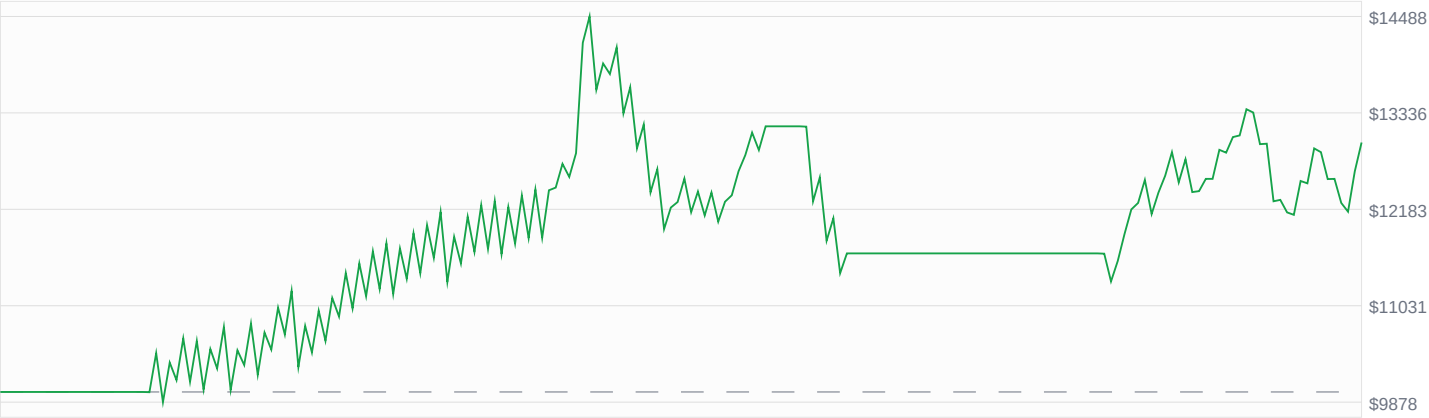
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The strategy generated a strong ROI of nearly 30% with a respectable Sharpe ratio, though the sample size of only three trades renders these statistics statistically insignificant. The high win rate suggests the signal logic is sound, but the substantial drawdown indicates poor risk management during adverse market conditions. Confidence in this model is currently too low for institutional adoption due to the lack of historical data to verify edge consistency. To proceed, the user must expand the backtest window to include at least 100 trades to establish statistical relevance and validate the drawdown metrics.

ADDITIONAL METRICS

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