



Backtest #29343 · LPG · EVO_GG1RSISNIP_v235

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 robust twenty-nine point seven eight percent return with a respectable sixty-six point seven percent win rate. However, the sample size of only three trades severely undermines statistical confidence and reliability. A drawdown of twenty-one point eight six percent is high for such a small sample, suggesting high variance risk. The Sharpe ratio of point nine one is decent but not compelling given the limited data points. Expand the backtest duration to increase trade count for a more meaningful assessment of risk-adjusted performance.

ADDITIONAL METRICS

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