



Backtest #29936 · LPG · EVO_GG1RSISNIP_v1472

ROI

+28.71%

Sharpe

0.89

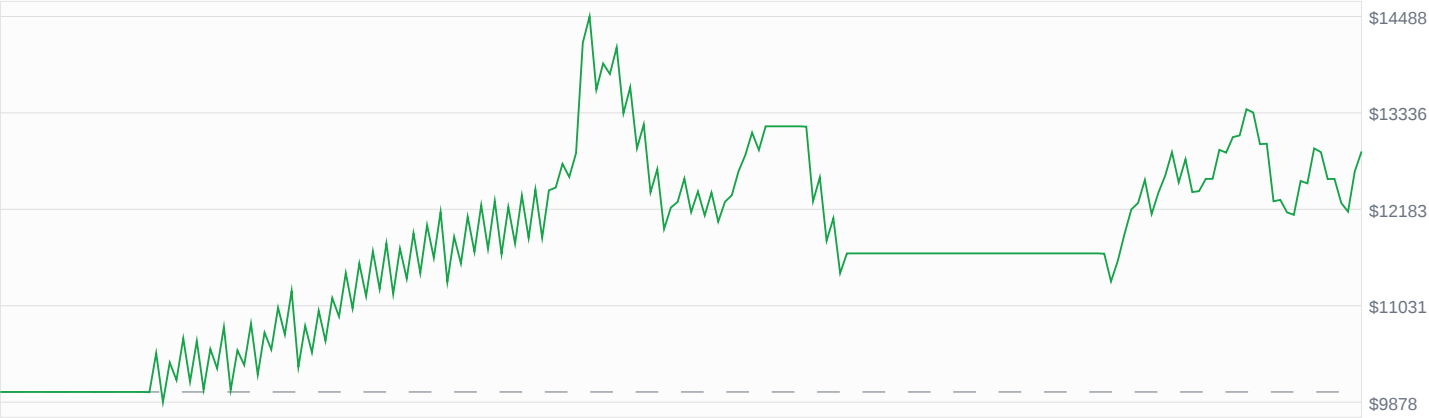
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The strategy generated a 28.71% ROI with a 66.7% win rate, but the Sharpe ratio of 0.89 and 21.86% max drawdown indicate inefficient risk-adjusted returns. Critically, the sample size of only three trades offers negligible statistical confidence, making these results likely noise rather than alpha. The high drawdown relative to the few transactions suggests vulnerability to single adverse events. Future validation requires expanding the backtest period to capture varied market regimes and increase trade volume for robustness.

ADDITIONAL METRICS

CAGR	28.71%
Sortino Ratio	0.71
Turnover	7.25x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$12874.55