



Backtest #33803 · LPG · EVO_GG1RSISNIP_v923

ROI

+39.93%

Sharpe

1.10

Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_GG1RSISNIP_v923 backtest on LPG shows a +39.93% ROI with a 1.10 Sharpe ratio, but statistical confidence is negligible due to only three trades. While the 66.7% win rate suggests efficacy, the 21.86% max drawdown indicates high volatility risk over such a small sample. The strategy may be overfitting noise rather than capturing genuine alpha, given the lack of robustness in the equity curve. A critical next step is to expand the test period or adjust parameters to generate a larger trade set for validation.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51