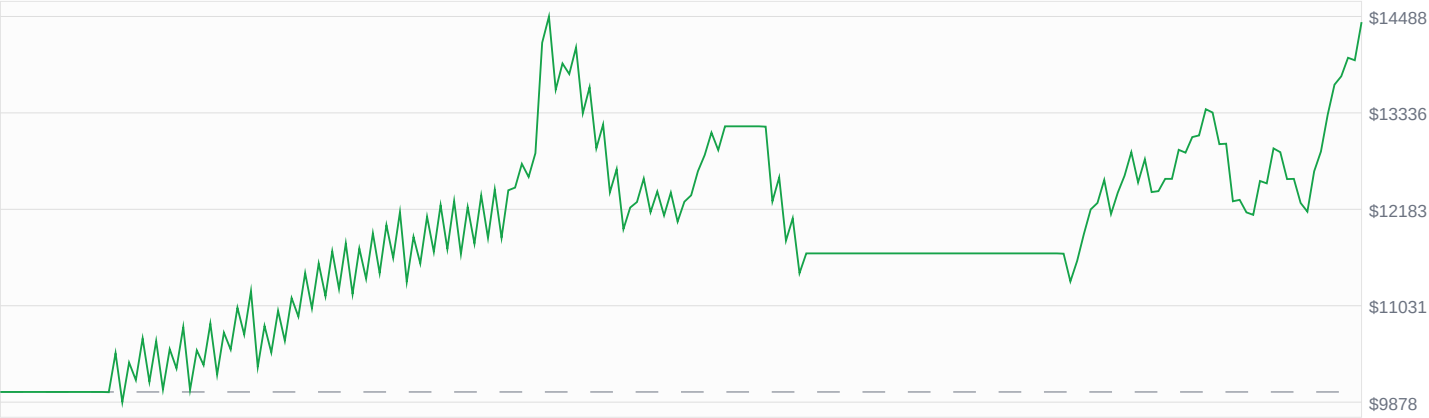




Backtest #35696 · LPG · EVO_GG1RSISNIP_v393

ROI	Sharpe	Win Rate	Max Drawdown
+44.16%	1.17	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The LPG backtest for EVO_GG1RSISNIP_v393 shows strong returns of +44.16% driven by a 66.7% win rate, yet the statistical significance is critically low due to only three executed trades. A maximum drawdown of 21.86% with a Sharpe ratio of 1.17 suggests potential volatility, but the sample size renders these metrics highly unreliable for live deployment. The strategy likely failed to capture enough market variation to confirm robustness, making the observed profit a statistical anomaly rather than a consistent alpha source. Immediate next steps involve expanding the test window to increase trade frequency and validate performance across different market regimes before risking real capital.

ADDITIONAL METRICS

CAGR	44.16%
Sortino Ratio	0.95
Turnover	7.41x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14420.73