



Backtest #36745 · LPG · EVO_GG1RSISNIP_v273

ROI

+34.46%

Sharpe

0.99

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The LPG backtest for EVO_GG1RSISNIP_v273 delivered a 34.46% ROI with a 66.7% win rate, yet the 21.82% maximum drawdown and mere three trades critically undermine statistical significance. The high return-to-trade ratio suggests a strategy heavily reliant on outlier events rather than robust trend capture. A Sharpe ratio of 0.99 indicates moderate risk-adjusted returns, but such a small sample size precludes any reliable assessment of consistency or long-term viability. Before deploying live capital, you must retest with a larger dataset or adjust entry filters to reduce volatility spikes. This approach is purely educational and does not constitute financial advice.

ADDITIONAL METRICS

CAGR	34.46%
Sortino Ratio	0.81
Turnover	7.31x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13450.13