



Backtest #50175 · LPG · EVO\_GG1RSISNIP\_v1413

ROI

+42.10%

Sharpe

1.14

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTEHera local LLM

The LPG backtest for EVO\_GG1RSISNIP\_v1413 delivered a +42.1% ROI with a 66.7% win rate, yet the 21.8% maximum drawdown reveals extreme fragility inherent to such a small sample. With only three executed trades, the Sharpe ratio of 1.14 lacks statistical significance and is highly susceptible to noise rather than signal. The strategy's profitability relies on a single successful trade, which cannot sustainably justify the substantial capital risk taken during drawdowns. A robust next step is to expand the historical lookback window or introduce a volatility filter to validate if these results hold under broader market conditions before live deployment.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 42.10%     |
| Sortino Ratio   | 0.95       |
| Turnover        | 7.45x      |
| Total Trades    | 3          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$14214.40 |