



Backtest #37250 · LPG · EVO_GG1RSISNIP_v350

ROI	Sharpe	Win Rate	Max Drawdown
+39.17%	1.08	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy generated significant returns on a minimal sample of only three trades, rendering the 66.7% win rate statistically unreliable. While the 39.17% return is impressive, a 21.82% drawdown alongside a Sharpe ratio of 1.08 suggests substantial volatility and risk concentration that requires scrutiny. The robustness of the EVO_GG1RSISNIP_v350 logic cannot be confirmed without expanding the simulation to a longer historical window. We must re-run the backtest with a wider parameter range and increased trade frequency to validate these results.

ADDITIONAL METRICS

CAGR	39.17%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13921.33