



Backtest #48306 · LPG · EVO_GG1RSISNIP_v1026

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v1026 shows a 42.1% return, yet the sample of three trades creates a low-confidence regime that masks real volatility risk. While the 1.14 Sharpe and 66.7% win rate are positive, a 21.8% drawdown indicates excessive exposure per position relative to the brief testing window. We must treat these metrics as preliminary noise rather than robust alpha before scaling capital. Next, expand the test to at least 50 historical trades to validate if the win rate persists across different market regimes. This data is educational only and does not constitute investment advice.

ADDITIONAL METRICS

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