



Backtest #48454 · LPG · EVO_GG1RSISNIP_v1070

ROI

+42.10%

Sharpe

1.14

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v1070 shows a +42.10% ROI but suffers from a severe sample bias due to only three trades. While the 1.14 Sharpe ratio and 66.7% win rate suggest a robust edge, the 21.82% drawdown indicates significant volatility exposure with minimal data. Statistical confidence is critically low given the small trade count, rendering performance metrics unreliable for live deployment. The immediate next step is to execute a forward test with a paper account to validate signal consistency over a larger sample size.

ADDITIONAL METRICS

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