



Backtest #48119 · LPG · EVO_GG1RSISNIP_v986

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_v986 shows a 42.10% ROI but suffers from severe data snooping bias due to only three trades, rendering the 66.7% win rate statistically meaningless. While the 1.14 Sharpe ratio suggests acceptable risk-adjusted returns, a 21.82% drawdown indicates significant volatility that a small sample cannot smooth out. We cannot confidently validate the strategy's edge without expanding the sample size to at least 50 trades. The next step is to execute a forward test on a live demo account to verify if the historical performance holds under real market friction.

ADDITIONAL METRICS

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