



Backtest #56883 · LPG · EVO_GG1RSISNIP_v374

ROI	Sharpe	Win Rate	Max Drawdown
+38.21%	1.07	66.7%	-21.52%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v374 shows strong returns of 38.21% driven by a 66.7% win rate, yet the statistical significance is critically low with only three trades executed. A maximum drawdown of 21.52% combined with a Sharpe ratio of 1.07 indicates that the strategy relies on high-frequency spikes rather than consistent risk-adjusted performance. Such a small sample size renders any observed alpha statistically unstable and prone to overfitting on specific market noise. To validate the edge, we must expand the testing window to capture at least 50 trades and analyze performance across multiple market regimes.

ADDITIONAL METRICS

CAGR	38.21%
Sortino Ratio	0.88
Turnover	7.05x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13825.03