



Backtest #53695 · LPG · EVO_GG1RSISNIP_v1646

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest for EVO_GG1RSISNIP_v1646 shows a +41.35% return driven by a 66.7% win rate, yet the statistical confidence is negligible due to only three trades. A sharp 21.82% drawdown highlights significant volatility exposure that the current signal logic failed to mitigate. The high Sharpe ratio of 1.13 appears inflated by the limited sample size and does not guarantee robustness across different market regimes. We must increase the simulation horizon or add more noise to validate whether this edge is reproducible. The immediate next step is to expand the lookback period and test against out-of-sample data to confirm stability.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63