



Backtest #49769 · LPG · EVO_GG1RSISNIP_v1041

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 EVO_GG1RSISNIP_v1041 backtest shows a +42.10% return on LPG, but the strategy executed only three trades. A sample size of three executions lacks statistical significance to validate the 66.7% win rate or the 1.14 Sharpe ratio. The 21.82% maximum drawdown indicates high volatility exposure that warrants caution before scaling. Increasing the number of simulated trades through parameter optimization or a longer historical window is the necessary next step. This data currently reflects a promising directional bias rather than a robust, statistically confirmed edge.

ADDITIONAL METRICS

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