



Backtest #47468 · LPG · EVO\_EVOEVOEVOE\_v666

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 EVO\_EVOEVOEVOE\_v666 strategy generated a 42.10% return on LPG with a 66.7% win rate, driven by just three trades. A Sharpe ratio of 1.14 suggests reasonable risk-adjusted performance, though the 21.82% maximum drawdown indicates significant volatility during the simulated period. The statistical significance is critically low due to the minimal trade count, rendering the results a potential outlier rather than a robust signal. We must expand the sample size through extended historical testing or varied market conditions before validating the logic. Increasing trade frequency or adjusting entry parameters could reduce the impact of single-trade anomalies on overall metrics.

ADDITIONAL METRICS

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