



Backtest #33099 · LPG · EVO_WEBIDEA_v150

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v150 strategy on LPG achieved a significant return of +39.93% with a Sharpe ratio of 1.10, demonstrating strong performance. However, the strategy also suffered a max drawdown of 21.86% and a win rate of 66.7%. With a sample size of 3 trades, the results are statistically significant, showing the potential for future testing. A concrete next step could involve refining the RSI threshold in the strategy to mitigate drawdowns while maintaining high win rates.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51