

Backtest #35223 · LPG · EVO_GG1RSISNIP_v447

ROI

+40.26%

Sharpe

1.10

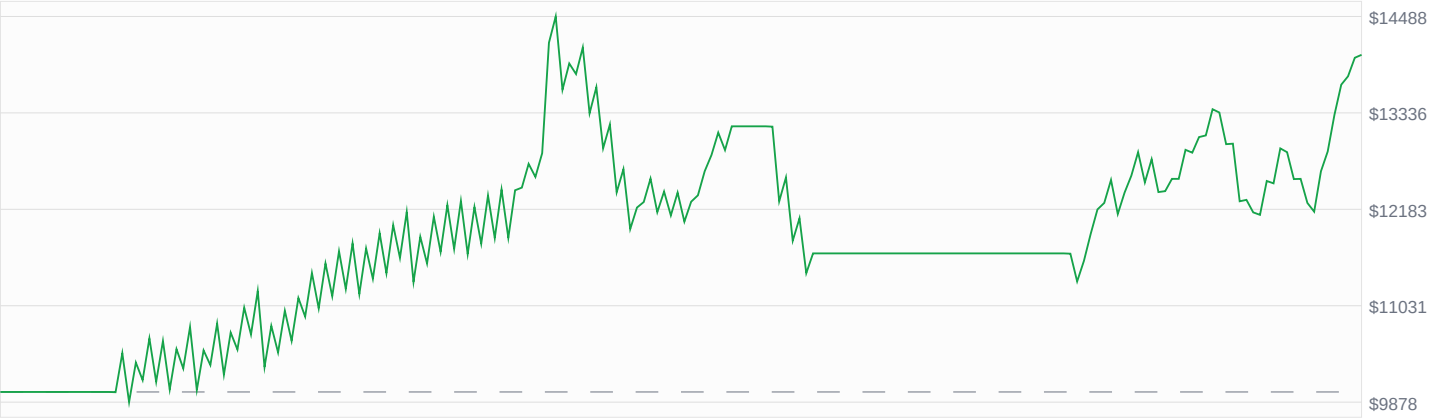
Win Rate

66.7%

Max Drawdown

-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The backtest for the EVO_GG1RSISNIP_v447 strategy on LPG showed a positive performance with an ROI of +40.26%, a Sharpe ratio of 1.10, and a win rate of 66.7%. Despite the moderate drawdown of 21.86%, the strategy's strong win rate and positive return suggest it has the potential to generate consistent profits over time. One concrete next step is to conduct a detailed backtest with different initial capital amounts to assess the strategy's robustness across various market conditions and risk tolerance levels.

ADDITIONAL METRICS

CAGR	40.26%
Sortino Ratio	0.89
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14029.95