



Backtest #46685 · LPG · PANL · GG1_RSI_Sniper

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 PANL strategy on LPG shows a +42.10% ROI but suffers from severe overfitting due to only three trades, rendering the 66.7% win rate statistically insignificant. While the Sharpe ratio of 1.14 appears acceptable, a 21.82% drawdown relative to the small sample size indicates extreme volatility and lack of robustness in the GG1_RSI_Sniper logic. We cannot validate the edge here because the strategy has not demonstrated consistency across different market regimes. The immediate next step is expanding the lookback period to 100 days and adding a volatility filter to reduce false breakout signals. This approach will determine if the alpha is genuine or a product of random chance in a low-data environment.

ADDITIONAL METRICS

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