



Backtest #50865 · LPG · PANL · GG1_RSI_Sniper

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The PANL strategy on LPG generated a 36.29% return with a 66.7% win rate, yet the statistical significance is critically low due to only three executed trades. A sharp 21.82% drawdown suggests high volatility exposure that the limited sample size failed to capture in the risk profile. While the Sharpe ratio of 1.04 indicates reasonable risk-adjusted returns, the data lacks the robustness required for institutional confidence. The primary flaw is the insufficient trade history to validate the strategy's stability across different market regimes. The immediate next step is to extend the backtest window to gather a larger dataset before any live deployment.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73