



Backtest #55993 · LPG · PANL · GG1_RSI_Sniper

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The PANL GG1_RSI_Sniper strategy on LPG generated a +41.35% ROI with a 66.7% win rate, driven by just three trades which creates a severe statistical noise problem. A Sharpe ratio of 1.13 suggests moderate risk-adjusted performance, yet the 21.82% maximum drawdown indicates significant volatility tolerance that could erode gains during market stress. Given the extremely low trade count, these metrics lack robustness and cannot reliably predict future equity curve behavior. We must expand the sample size through extended backtesting or walk-forward analysis to validate the strategy's true edge. The next step is to run a longer historical simulation to determine if this performance is an anomaly or a replicable pattern.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63