



Backtest #56634 · LPG · 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 GG1_RSI_Sniper strategy on LPG shows a 41.35% ROI and 66.7% win rate, but the statistical confidence is critically low due to only three trades. A Sharpe ratio of 1.13 indicates decent risk-adjusted returns, yet a 21.82% maximum drawdown reveals significant volatility exposure that a small sample cannot smooth out. The strategy likely overfits to the specific price action of these few instances, failing to prove robustness across broader market conditions. Before deployment, we must run a walk-forward analysis on expanded data to validate if the signal logic holds beyond this narrow window.

ADDITIONAL METRICS

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