



Backtest #32931 · LPG · GG2_RSI_Overbought_Dumper

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The GG2_RSI_Overbought_Dumper strategy for LPG had a strong performance, with a positive ROI of 39.93% and a Sharpe ratio of 1.10, indicating good risk-adjusted returns. However, the strategy's win rate of 66.7% suggests it missed some profitable opportunities, and the max drawdown of 21.86% is concerning. A concrete next step could involve adjusting the RSI threshold or exploring different indicators to improve profitability while managing risk more effectively.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51