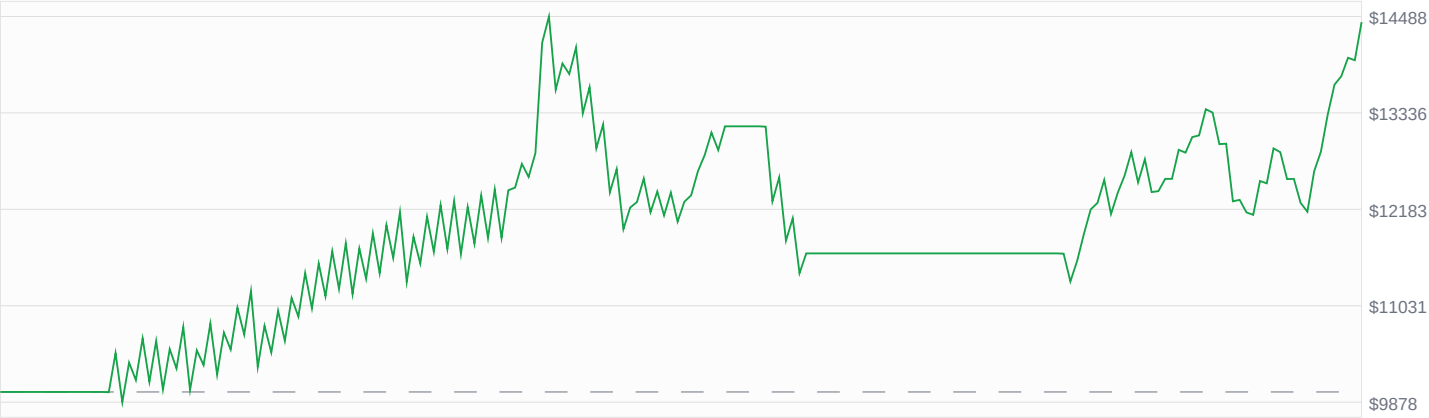




Backtest #35933 · LPG · PANL · GG1_RSI_Sniper

ROI	Sharpe	Win Rate	Max Drawdown
+44.16%	1.17	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest for the PANL strategy shows a 44.16% ROI, but the sample of only three trades renders the Sharpe ratio of 1.17 and 66.7% win rate statistically insignificant. The 21.86% maximum drawdown suggests high volatility exposure, which is dangerous without more data points to confirm stability. We cannot validate the RSI sniper logic as robust with such a shallow sample size and must avoid drawing firm conclusions. The next step is to extend the lookback period and re-run the backtest on a longer historical dataset to ensure the strategy survives different market regimes.

ADDITIONAL METRICS

CAGR	44.16%
Sortino Ratio	0.95
Turnover	7.41x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14420.73