



Backtest #38130 · LPG · INV · GG1_RSI_Sniper

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The INV GG1_RSI_Sniper strategy on LPG delivered a 40.41% return with a 66.7% win rate, but the 21.82% drawdown and low sample size of three trades indicate insufficient statistical confidence. While the Sharpe ratio of 1.10 suggests reasonable risk-adjusted returns, the extreme trade count makes these metrics highly volatile and not yet robust for live deployment. The sharp drawdown relative to gains implies poor loss containment in the current parameter set, requiring a stricter stop-loss logic. Before risking capital, we must execute a forward simulation with tighter volatility filters and a minimum threshold of fifty trades to validate stability.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47