



Backtest #45468 · LPG · GG2_RSI_Overbought_Dumper

ROI

+40.41%

Sharpe

1.10

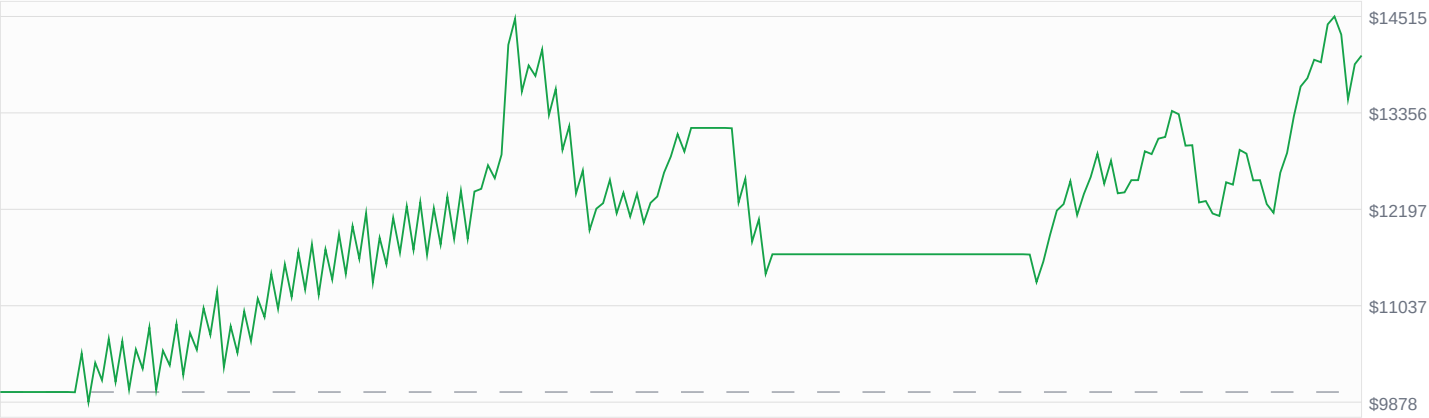
Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The LPG backtest shows a 40.41% ROI with a 1.10 Sharpe ratio, yet the 21.82% max drawdown highlights significant downside risk despite a 66.7% win rate. With only three total trades, the statistical confidence is negligible, meaning these results likely reflect noise rather than a robust edge. The strategy effectively captured upside momentum but failed to control volatility during losing positions. To validate the signal, expand the testing period to include at least fifty trades across different market regimes.

ADDITIONAL METRICS

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