



Backtest #45717 · LPG · 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 40.41% ROI and 1.10 Sharpe ratio suggest a viable edge for LPG, but the 21.82% max drawdown is excessive relative to the returns. With only three total trades, the 66.7% win rate lacks statistical significance and likely reflects variance rather than consistent skill. The sample size is too small to validate the GG1_RSI_Sniper strategy or distinguish true alpha from luck. You need at least fifty to one hundred trades to establish reliable confidence in the model. The immediate next step is to run a longer historical backtest to verify consistency before risking capital.

ADDITIONAL METRICS

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