



Backtest #49532 · LPG · PANL · GG1_RSI_Sniper

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG backtest shows a +42.1% ROI driven by a single trade, rendering the 66.7% win rate and 1.14 Sharpe ratio statistically meaningless due to only three transactions. A 21.8% maximum drawdown relative to such a small sample size introduces extreme uncertainty that invalidates any confidence in the strategy's robustness. The PANL · GG1_RSI_Sniper logic clearly failed to filter out noise, generating a high-variance result that lacks reproducibility. We must immediately increase the minimum trade threshold or adjust the RSI sniper entry criteria to filter out marginal signals before running additional simulations. This approach will yield a more reliable assessment of the strategy's true edge and risk profile.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40