



Backtest #51680 · LPG · GG1_RSI_Sniper

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The GG1_RSI_Sniper strategy generated a 36.29% ROI on LPG, yet the 66.7% win rate and 21.82% drawdown stem from only three trades, creating insufficient statistical confidence for institutional deployment. High returns on such a small sample size often signal overfitting rather than robust alpha, making the 1.04 Sharpe ratio unreliable without further validation. While the entry logic captured the initial move, the lack of trade frequency prevents a proper assessment of loss clustering and strategy durability. We must expand the backtest sample size significantly or optimize entry filters to ensure performance holds across diverse market regimes before live allocation.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73