



Backtest #49529 · LPG · GG2_RSI_Overbought_Dumper

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 GG2_RSI_Overbought_Dumper strategy on LPG generated a 42.10% return but is statistically unreliable due to only three trades. A win rate of 66.7% masks the significant risk, evidenced by a 21.82% maximum drawdown that suggests poor loss containment. The Sharpe ratio of 1.14 indicates acceptable risk-adjusted performance, yet the small sample size precludes any confidence in long-term stability. Next, expand the backtest to include a wider historical dataset to validate whether the RSI overbought logic holds under varied market conditions.

ADDITIONAL METRICS

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