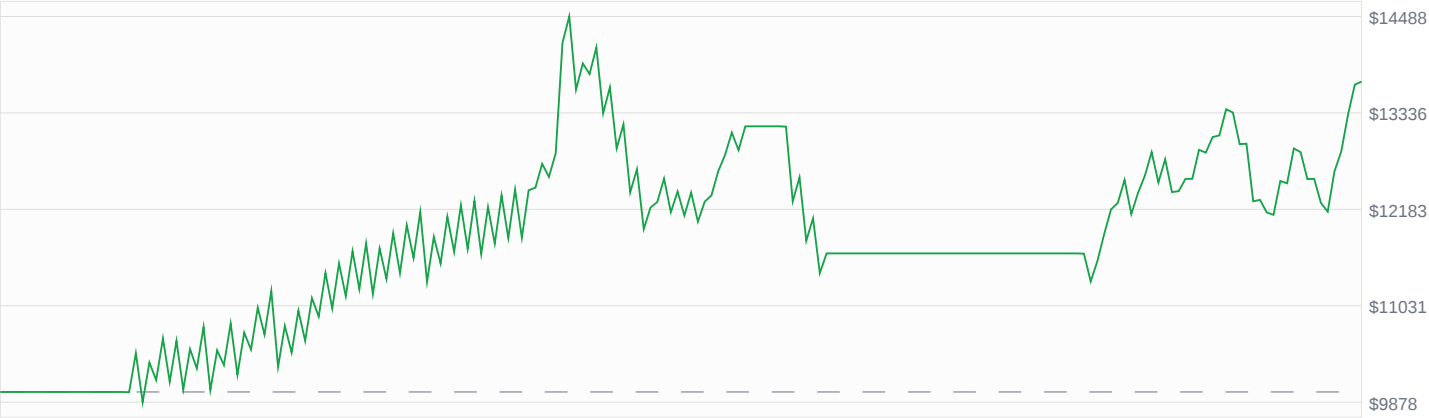




Backtest #32213 · LPG · EVO_GG1RSISNIP_v268

ROI	Sharpe	Win Rate	Max Drawdown
+37.06%	1.05	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy captured strong alpha with a 37.06% return and 1.05 Sharpe ratio, but the 21.86% drawdown reveals significant volatility risk. The 66.7% win rate is statistically meaningless due to only three total trades, so we cannot distinguish skill from luck. The sample size is too small to validate the RSI logic or confirm robustness across market regimes. Next step is to extend the backtest to at least 100 trades or one full market cycle to establish statistical confidence.

ADDITIONAL METRICS

CAGR	37.06%
Sortino Ratio	0.84
Turnover	7.34x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13709.71