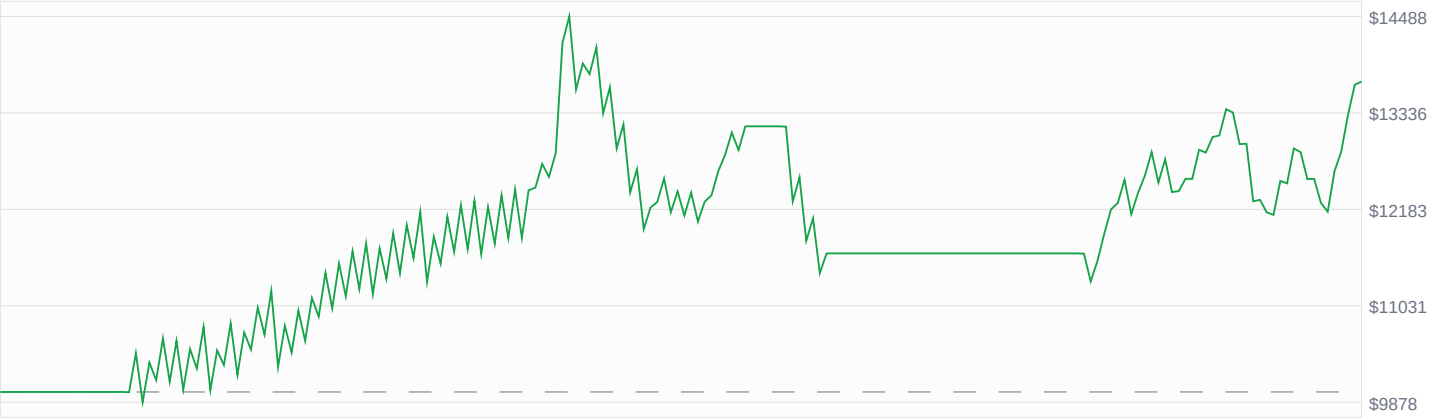




Backtest #32280 · LPG · EVO_GG1RSISNIP_v274

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 +37.06% return and 1.05 Sharpe ratio suggest a viable signal, but the 21.86% drawdown is excessive for the sample size. With only three trades, the 66.7% win rate lacks statistical significance, making the results highly susceptible to survivorship bias. The strategy's edge cannot be reliably distinguished from luck at this sample depth. Next step: expand the backtest to include at least 50 trades to validate the RSI logic and reduce variance.

ADDITIONAL METRICS

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