



Backtest #41246 · LPG · EVO_GG1RSISNIP_v1565

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The 40.41% ROI and 1.10 Sharpe ratio suggest strong alpha, but the 66.7% win rate is statistically meaningless with only three trades. A 21.82% drawdown indicates high volatility that could erode capital before trends materialize. This small sample size offers zero confidence in the strategy's robustness or consistency. You must expand the backtest to at least two hundred trades to verify if the RSI logic holds under broader market conditions.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47