



Backtest #45738 · LPG · EVO_GG1RSISNIP_v30

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 percent return looks attractive, but the sample of only three trades renders the 1.10 Sharpe ratio and 66.7 percent win rate statistically meaningless. The 21.82 percent drawdown suggests significant volatility per position, indicating that the RSI signal likely suffered from poor entry timing or insufficient risk management. With such a low trade count, the results are indistinguishable from random luck rather than a robust alpha. The strategy failed to demonstrate consistent edge or capital preservation under stress. Extend the backtest to at least fifty trades across multiple market regimes before considering any live deployment.

ADDITIONAL METRICS

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