



Backtest #45956 · LPG · EVO\_GG1RSISNIP\_v1213

|         |        |          |              |
|---------|--------|----------|--------------|
| 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 strategy generated a +40.41% return with a 1.10 Sharpe ratio, but the 21.82% max drawdown indicates significant volatility risk. The 66.7% win rate is statistically meaningless given only three total trades, providing zero confidence in the model's robustness. This tiny sample size fails to validate the RSI logic under varying market conditions. The primary failure is the lack of statistical significance, rendering the performance metrics unreliable for live deployment. The immediate next step is to expand the backtest period to include at least two hundred trades to establish a valid baseline.

ADDITIONAL METRICS

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