



Backtest #46969 · LPG · EVO_GG1RSISNIP_v96

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The 42.10% ROI and 1.14 Sharpe ratio look attractive but are statistically meaningless given the sample size of only three trades. A 66.7% win rate offers no reliable edge, and the 21.82% max drawdown is excessive for such a short period. The strategy lacks statistical confidence, making it impossible to distinguish skill from luck. Run a longer backtest with at least fifty trades to validate the RSI logic before considering live deployment.

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40