



Backtest #47690 · LPG · EVO_GG1RSISNIP_v920

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 suggest strong short-term performance, but the 21.82% drawdown is excessive for such a small sample. With only three trades, the 66.7% win rate lacks statistical significance, meaning results are likely driven by variance rather than edge. The strategy's reliance on RSI signals may be overfitting to recent price action. Run a 12-month out-of-sample backtest on a different asset class to validate robustness.

ADDITIONAL METRICS

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