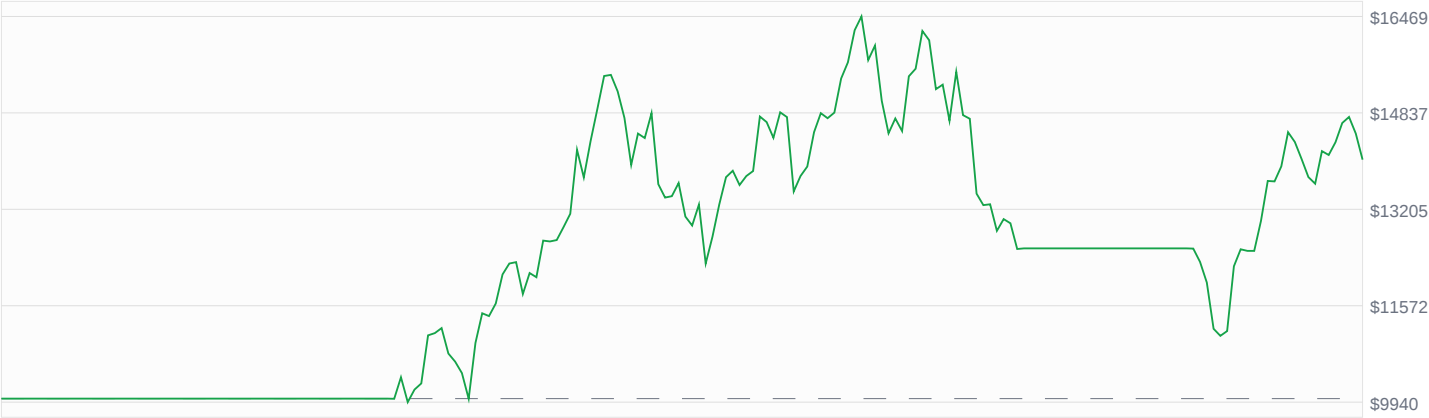




Backtest #57175 · SM · EVO_GG1RSISNIP_v408

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.19	100.0%	-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v408 strategy generated a 40.41% ROI with a perfect 100% win rate, but this result is statistically meaningless given only two trades. A 32.83% maximum drawdown reveals extreme volatility and a lack of risk control that invalidates the high Sharpe ratio of 1.19. With such a small sample size, any performance metric is highly susceptible to random noise and does not indicate robust profitability. The next step is to re-run the backtest with a larger lookback period or adjust entry logic to generate sufficient trade frequency before deployment.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.94
Turnover	4.91x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$14045.34