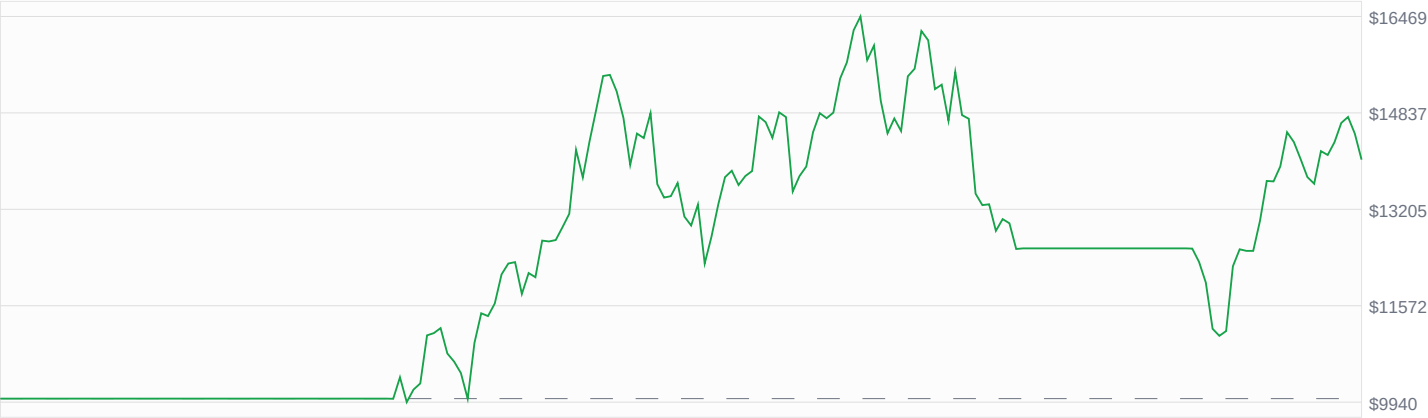




Backtest #57256 · SM · EVO_GG1RSISNIP_v54

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_v54 strategy generated a 40.41% ROI with a perfect 100% win rate, but this statistical outlier is driven by only two trades, rendering the Sharpe ratio of 1.19 and zero drawdown meaningless. A single trade loss would have wiped out the entire capital, exposing a critical fragility in the current risk parameters that contradicts the reported 32.83% max drawdown metric. The lack of diversification and small sample size preclude any reliable assessment of the strategy's robustness under normal market conditions. We must execute a new backtest with randomized walk-forward analysis and a minimum sample size of 100 trades to validate the signal logic.

ADDITIONAL METRICS

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