



Backtest #56436 · SM · EVO_GG1RSISNIP_v445

ROI	Sharpe	Win Rate	Max Drawdown
+46.62%	1.32	100.0%	-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v445 strategy generated a 46.62% ROI with a perfect 100% win rate and a Sharpe ratio of 1.32, yet the maximum drawdown of 32.83% on only two trades severely limits statistical confidence. Such a small sample size makes the flawless win rate statistically insignificant and masks the true risk profile of the approach. While the risk-adjusted returns appear attractive, the extreme drawdown suggests a lack of diversification or excessive exposure to a single outcome. We must expand the parameter space and increase trade frequency before deploying live capital to validate robustness.

ADDITIONAL METRICS

CAGR	46.62%
Sortino Ratio	1.02
Turnover	4.98x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$14666.15