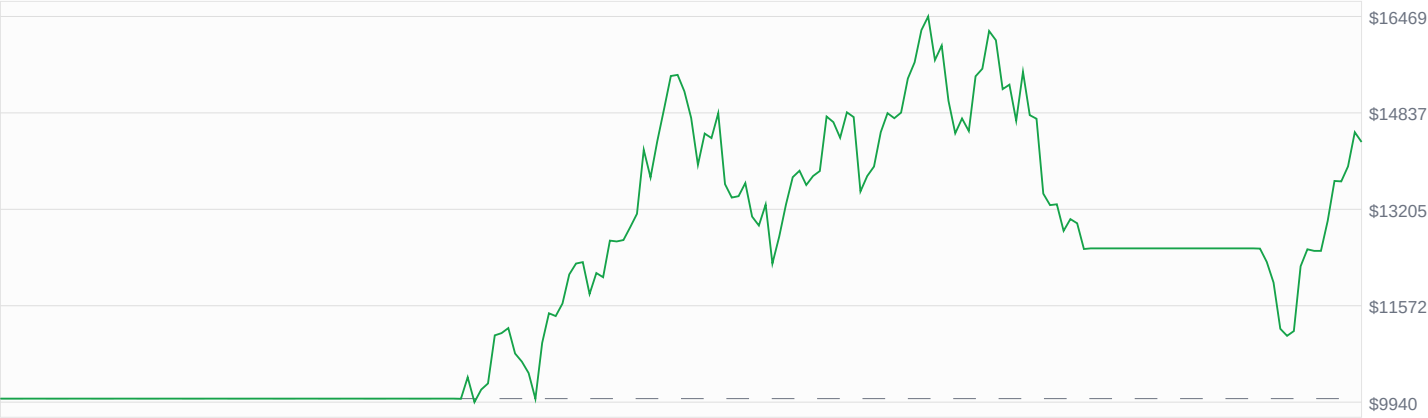




Backtest #35940 · SM · EVO_GG1RSISNIP_v14

ROI	Sharpe	Win Rate	Max Drawdown
+43.40%	1.27	100.0%	-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v14 strategy on SM generated a +43.40% ROI with a perfect 100% win rate, but a max drawdown of 32.83% and a low Sharpe ratio of 1.27 suggest the results are statistically insignificant. Only two trades occurred, making the flawless win rate an anomaly rather than a robust pattern. The capital grew from \$10,000 to \$14,344.17, yet the extreme drawdown indicates high risk during adverse market conditions. Without a larger sample size, confidence in the strategy's consistency remains negligible. The next step is to expand the backtest window to at least 100 trades to validate performance across different market regimes.

ADDITIONAL METRICS

CAGR	43.40%
Sortino Ratio	0.94
Turnover	4.94x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$14344.17