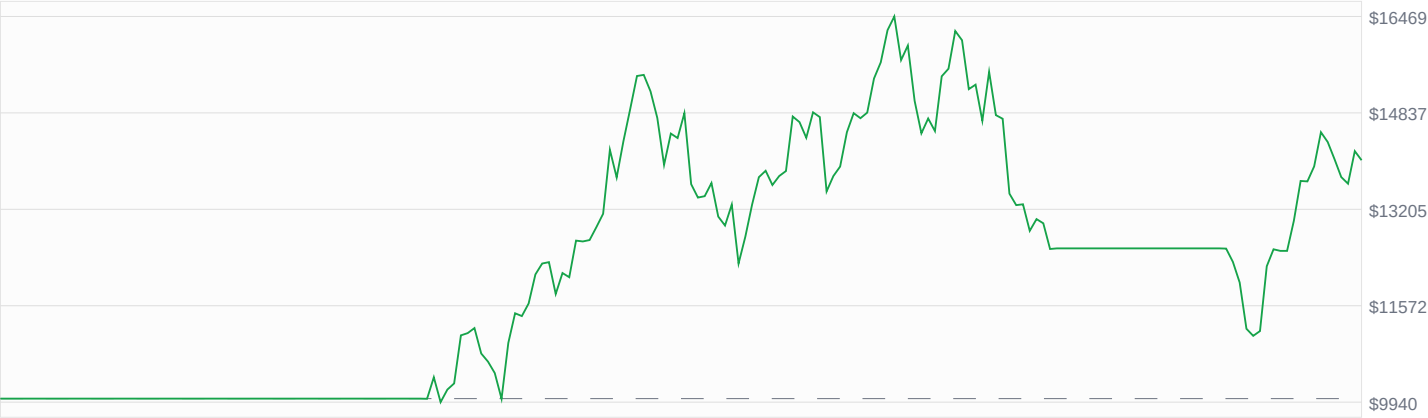




Backtest #37698 · SM · EVO_GG1RSISNIP_v383

ROI	Sharpe	Win Rate	Max Drawdown
+40.31%	1.20	100.0%	-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v383 backtest on SM shows a +40.31% ROI with a 100% win rate, but this perfect record is statistically insignificant given only two trades. Such a high win rate with a 32.83% maximum drawdown suggests the bot hit two profitable moves while missing a major correction, creating a false sense of security. The low trade count prevents reliable Sharpe ratio assessment despite the reported 1.20 figure, and the strategy lacks robustness against different market regimes. The immediate next step is to run a walk-forward analysis to verify if the signal logic holds across unseen data before deploying live capital.

ADDITIONAL METRICS

CAGR	40.31%
Sortino Ratio	0.92
Turnover	4.91x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$14035.70