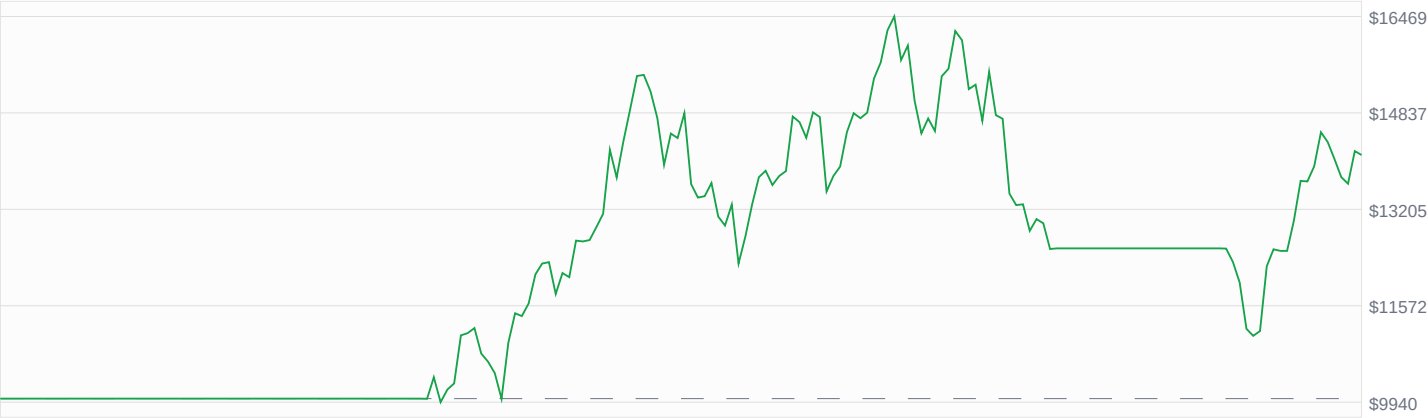




Backtest #45874 · SM · EVO_GG1RSISNIP_v371

ROI	Sharpe	Win Rate	Max Drawdown
+41.20%	1.21	100.0%	-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v371 strategy on SM achieved a 41.20% ROI with a perfect 100% win rate, driven by only two trades that generated significant returns. However, the 32.83% maximum drawdown and a Sharpe ratio of just 1.21 reveal extreme volatility and low risk-adjusted efficiency typical of small sample sizes. With such a limited trade count, the results lack statistical confidence and likely overfit recent noise rather than capturing robust market structure. The strategy requires immediate backtesting expansion across multiple years and market regimes to validate its durability beyond this singular, high-variance outcome.

ADDITIONAL METRICS

CAGR	41.20%
Sortino Ratio	0.94
Turnover	4.92x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$14124.38