



Backtest #46840 · SM · EVO_GG1RSISNIP_v233

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_v233 strategy on SM achieved a 41.20% ROI with a perfect win rate, but this result stems from only two trades, rendering the 100% win rate statistically insignificant. A maximum drawdown of 32.83% indicates substantial volatility exposure that the sample size fails to capture, while a Sharpe ratio of 1.21 suggests moderate risk-adjusted returns but remains unverified. We cannot generalize performance from such a limited dataset, as a single loss would have destroyed the apparent efficacy of the approach. The next step is to expand the backtest window and parameter space to generate a statistically robust sample size for validation.

ADDITIONAL METRICS

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