



Backtest #47841 · SM · EVO_GG1RSISNIP_v880

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_v880 strategy on SM delivered a +41.20% ROI with a perfect 100% win rate, but this flawless record is statistically insignificant given only two trades. A 32.83% maximum drawdown alongside a modest 1.21 Sharpe ratio suggests extreme volatility exposure rather than consistent alpha generation. The sample size is too small to validate risk-adjusted performance or confirm strategy robustness. We must expand the sample by running a longer historical backtest or adjusting entry filters to achieve statistical confidence.

ADDITIONAL METRICS

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