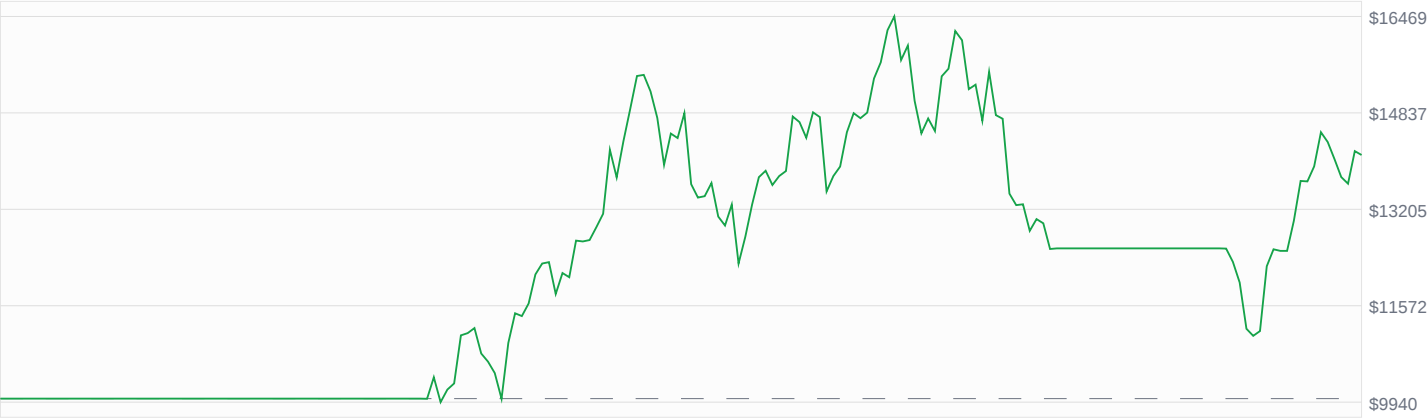




Backtest #49883 · SM · EVO_GG1RSISNIP_v1288

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_v1288 strategy on SM achieved a 41.20% ROI with a perfect 100% win rate, but this result is statistically unreliable given only two total trades. A 32.83% maximum drawdown indicates extreme volatility risk that the current sample size fails to capture. The 1.21 Sharpe ratio suggests marginal risk-adjusted returns, which likely stems from an overfitting phenomenon rather than robust alpha generation. To validate this approach, you must run an out-of-sample backtest with randomized parameters before deploying live capital.

ADDITIONAL METRICS

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