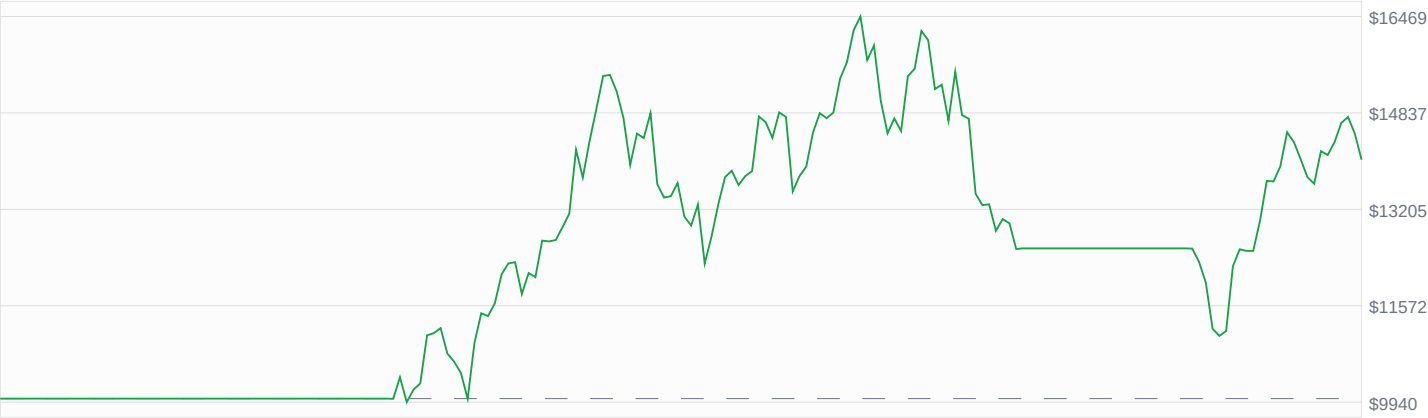




Backtest #57246 · SM · EVO_GG1RSISNIP_v363

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.19	100.0%	-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v363 strategy generated a 40.41% ROI with a perfect 100% win rate on only two trades for SM, yet this sample size precludes any statistical confidence in the strategy's robustness. The Sharpe ratio of 1.19 suggests reasonable risk-adjusted returns, but a 32.83% maximum drawdown indicates extreme volatility and fragility that could easily be attributed to overfitting or survivorship bias. Such a narrow equity curve is insufficient to validate the signal logic, as a single loss would have resulted in a total portfolio reset. The next step is to execute a walk-forward analysis with expanded parameter ranges to test whether these results hold under different market regimes and time periods. This approach will reveal if the strategy

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.94
Turnover	4.91x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$14045.34