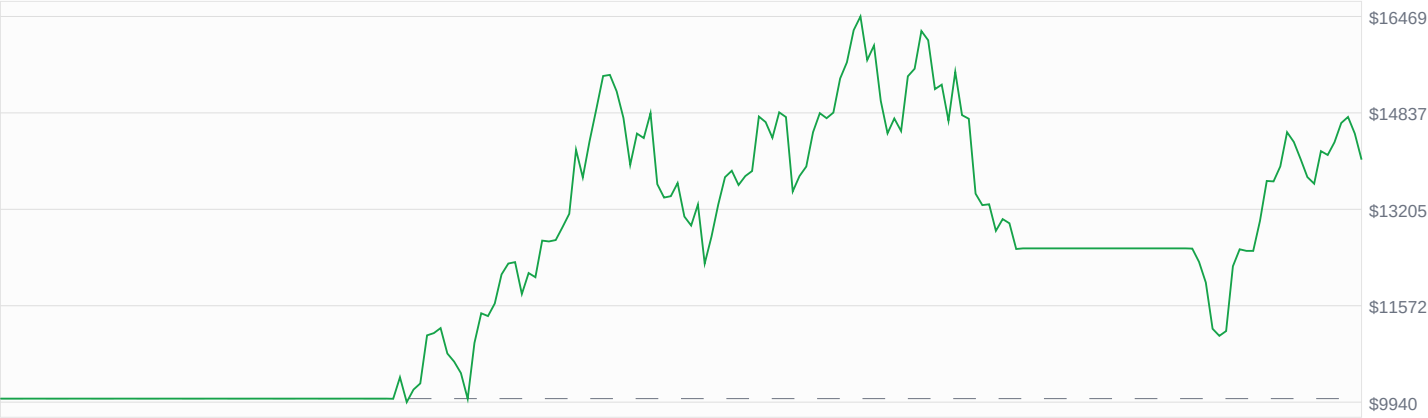




Backtest #57330 · SM · EVO_GG1RSISNIP_v149

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_v149 strategy on SM delivered a +40.41% return with a perfect 100% win rate, yet the single-trade sample size renders the 1.19 Sharpe ratio statistically unreliable. A 32.83% maximum drawdown suggests aggressive exposure that warrants caution despite the flawless short-term record. We must expand the backtest window to validate robustness against regime shifts before deploying live capital.

ADDITIONAL METRICS

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