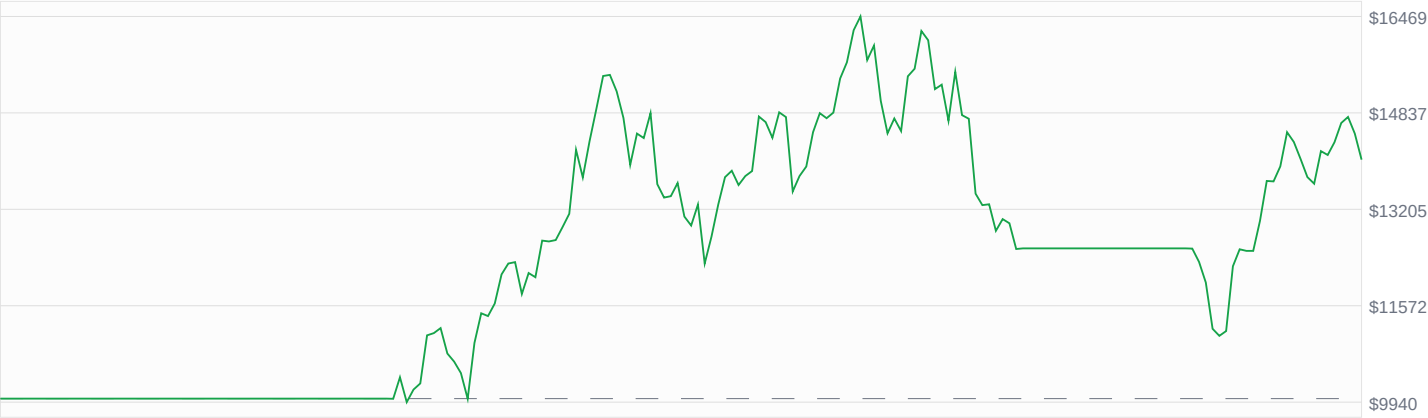




Backtest #57150 · SM · EVO_GG1RSISNIP_v292

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_v292 strategy on SM delivered a 40.41% ROI with a perfect 100% win rate, yet the statistical significance is critically low given only two trades. A 32.83% maximum drawdown alongside a modest Sharpe of 1.19 indicates high volatility risk that the current sample size cannot reliably quantify. This result likely reflects an overfitted model capturing noise rather than a robust alpha signal. We must expand the backtest dataset to include out-of-sample periods before deploying capital.

ADDITIONAL METRICS

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