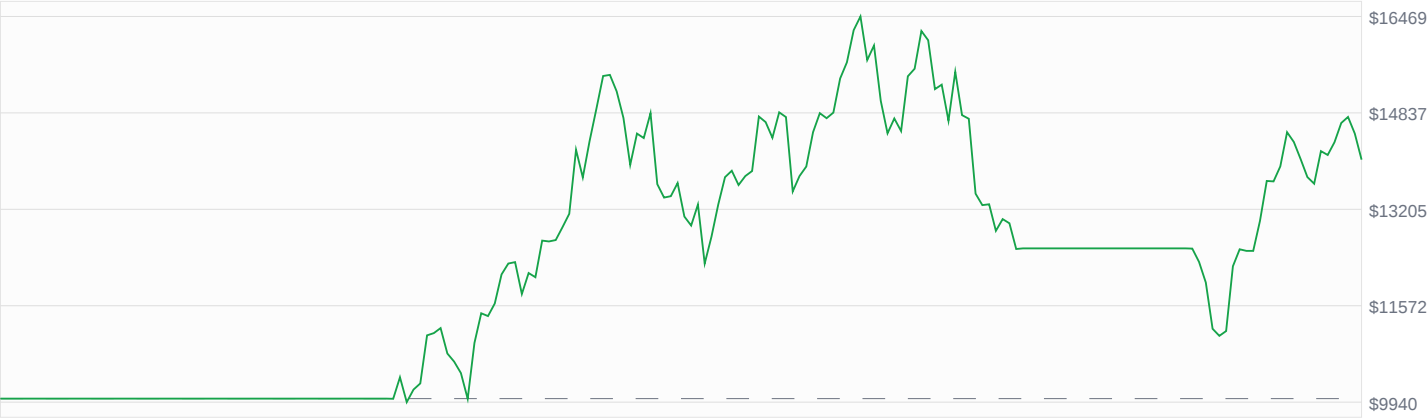




Backtest #57521 · SM · EVO_GG1RSISNIP_v353

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_v353 strategy on SM delivered a +40.41% ROI with a perfect 100% win rate, yet this result is statistically meaningless due to only two trades. A 32.83% maximum drawdown alongside a Sharpe ratio of 1.19 indicates extreme volatility and insufficient statistical confidence for institutional deployment. The high win rate likely stems from overfitting or a lack of diversification rather than genuine predictive edge. We must expand the sample size by running out-of-sample tests across different market regimes to validate robustness before considering live allocation.

ADDITIONAL METRICS

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