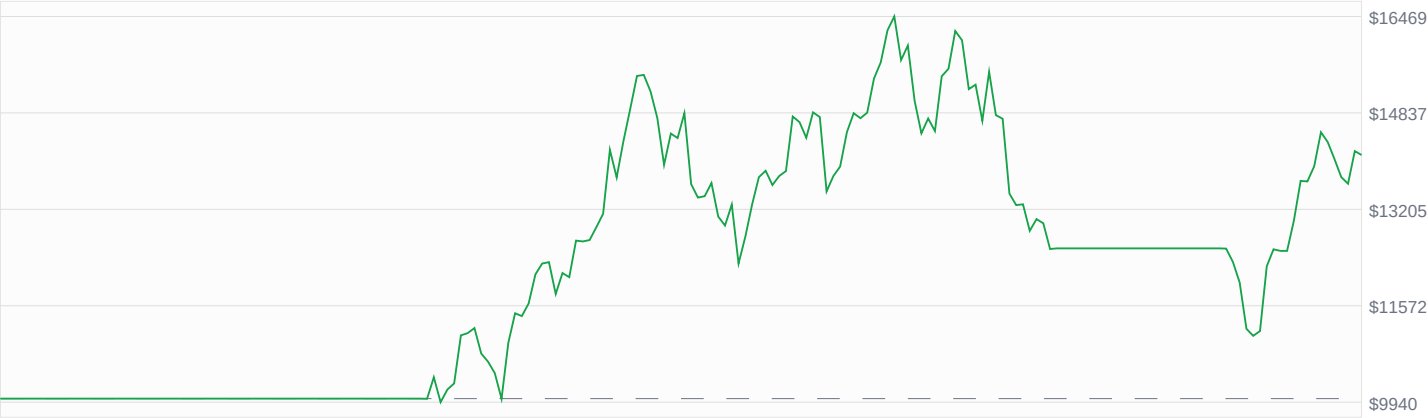




Backtest #48318 · SM · EVO_GG1RSISNIP_v1028

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_v1028 strategy on SM achieved a +41.20% ROI with a perfect 100% win rate, yet the sample size of only two trades renders the statistical confidence negligible. A 32.83% maximum drawdown suggests extreme volatility exposure, indicating that the high returns are likely driven by a few outlier positions rather than consistent edge. While the Sharpe ratio of 1.21 appears positive, it is mathematically unstable given the insufficient trade history to verify risk-adjusted performance. We must expand the sample size through extended backtesting or live simulation to validate whether this strategy offers a sustainable alpha. The next step is to re-run the simulation with adjusted stop-loss parameters to see if we can reduce drawdown

ADDITIONAL METRICS

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