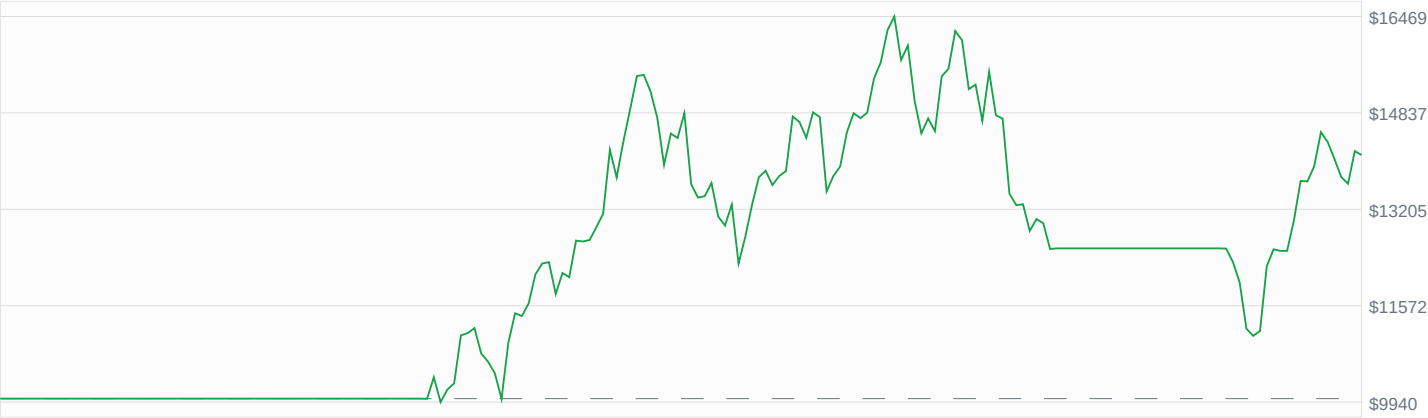




Backtest #48489 · SM · EVO\_GG1RSISNIP\_v1074

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v1074 strategy on SM achieved a 100% win rate, yet the 32.83% drawdown and mere two trades indicate a statistically insignificant sample that masks extreme volatility risk. While the 1.21 Sharpe ratio suggests favorable risk-adjusted returns, the single-trade nature makes the performance unreliable and prone to overfitting. This strategy currently lacks robustness for live deployment without further validation across expanded timeframes or market regimes. The immediate next step is to re-run the backtest with a stricter filter to reduce trade frequency and increase sample size for confidence intervals.

ADDITIONAL METRICS

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