



Backtest #35201 · SM · EVO_EVOGG1RSIS_v449

ROI	Sharpe	Win Rate	Max Drawdown
+44.94%	1.30	100.0%	-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOGG1RSIS_v449 strategy on SM delivered a +44.94% return and a perfect 100% win rate, yet the sample size of only two trades renders these statistics statistically insignificant and prone to overfitting. While the Sharpe ratio of 1.30 suggests efficient returns, the 32.83% maximum drawdown indicates substantial volatility risk that was not captured by the limited trade history. We cannot validate the robustness of this signal logic without expanding the testing window to include diverse market regimes. The immediate next step is to backtest this configuration over a longer historical period to verify if the high win rate persists across varying volatility conditions.

ADDITIONAL METRICS

CAGR	44.94%
Sortino Ratio	0.95
Turnover	4.96x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$14498.41