



Backtest #47168 · SM · EVO_EVOGG1RSIS_v156

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_EVOGG1RSIS_v156 strategy on SM shows a compelling +41.20% ROI and perfect 100% win rate, yet the statistical validity is critically weak with only two trades executed. Such a high win rate on a minimal sample size likely indicates overfitting or extreme luck rather than a robust edge, as the maximum drawdown of 32.83% suggests significant volatility risk per trade. The Sharpe ratio of 1.21 is misleading here without more data points to confirm risk-adjusted consistency across different market regimes. We must expand the sample size via a more rigorous out-of-sample backtest or live simulation before deploying any capital.

ADDITIONAL METRICS

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