



Backtest #49173 · SM · EVO_GG1RSISNIP_v1219

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_v1219 strategy generated a 41.20% ROI with a perfect 100% win rate, yet the statistical validity is critically compromised by only two executed trades. A single loss would have eliminated all profits, resulting in a 32.83% drawdown that renders the 1.21 Sharpe ratio and total capital growth meaningless for institutional deployment. This extreme risk profile indicates the signal logic likely overfitted to a specific market regime rather than capturing robust alpha. Consequently, you must expand the sample size with a broader parameter grid search before any real capital allocation.

ADDITIONAL METRICS

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