



Backtest #49212 · SM · EVO_GG1RSISNIP_v262

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_v262 strategy on SM delivered a +41.20% ROI with a perfect 100% win rate, yet the statistical significance is critically low given only two trades. A 32.83% maximum drawdown indicates excessive volatility exposure that the strategy failed to mitigate despite the lack of losses. The Sharpe ratio of 1.21 suggests decent risk-adjusted returns on paper, but the sample size is too small to confirm robustness or identify regime failures. To validate performance, we must run a parameter optimization to reduce overfitting and increase trade frequency. This approach will provide a more reliable equity curve before any live deployment.

ADDITIONAL METRICS

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