



Backtest #49587 · SM · EVO_GG1RSISNIP_v120

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_v120 strategy on SM delivered a +41.20% return with a perfect 100% win rate, yet the statistical significance is negligible given only two trades were executed. A max drawdown of 32.83% alongside a Sharpe ratio of 1.21 suggests the high win rate may stem from low frequency rather than robust signal quality. This sample size creates an extreme overfitting risk where a single losing trade would have collapsed the entire equity curve. The strategy requires immediate parameter optimization to validate performance across broader market conditions before 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