



Backtest #49591 · SM · EVO_EVOGG1RSIS_v160

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_v160 strategy on SM delivered a +41.20% return with a perfect 100% win rate, yet the 32.83% maximum drawdown and sample size of only two trades indicate severe overfitting rather than robust alpha. A Sharpe ratio of 1.21 appears statistically insignificant given the lack of trade diversity, suggesting the results likely reflect luck rather than a scalable edge. The strategy's inability to model realistic loss scenarios makes its performance metrics unreliable for institutional deployment. Immediate parameter optimization and stress testing on a broader dataset are required to validate any edge before live execution.

ADDITIONAL METRICS

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