



Backtest #50084 · SM · EVO_GG1RSISNIP_v1362

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_v1362 strategy on SM achieved a perfect win rate and 41.20% ROI, but these metrics are statistically insignificant given only two total trades. A maximum drawdown of 32.83% indicates high volatility exposure that a robust sample size would likely expose as a critical flaw. The 1.21 Sharpe ratio appears artificially inflated by the small dataset rather than genuine risk-adjusted consistency. We must expand the backtest window or adjust entry filters to generate sufficient trade data before deploying live capital.

ADDITIONAL METRICS

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