



Backtest #41304 · SM · EVO_GG1RSISNIP_v1566

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_v1566 strategy generated a 41.2% ROI on SM, achieving a perfect 100% win rate, but this result lacks statistical validity with only two trades and a severe 32.83% drawdown. A Sharpe ratio of 1.21 suggests good risk-adjusted returns, yet the minimal sample size prevents any confident inference about long-term viability. The extreme drawdown indicates that a single loss would have wiped out significant gains, highlighting a fragile capital preservation mechanism. We must run a larger backtest with walk-forward analysis to validate if the high win rate is a data artifact or a genuine edge. Until the sample size expands, treating these parameters as unreliable for live deployment remains the prudent quantitative approach.

ADDITIONAL METRICS

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