



Backtest #48657 · SM · EVO_GG1RSISNIP_v1090

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 backtest for EVO_GG1RSISNIP_v1090 on SM shows a perfect 100% win rate and 41.20% ROI, but this result stems from only two trades, rendering the 1.21 Sharpe ratio statistically insignificant. A 32.83% maximum drawdown indicates extreme volatility tolerance that is unsustainable for live deployment without rigorous stress testing. We must execute a forward test on a broader sample to validate whether this performance is due to a robust edge or a lucky overfit to historical noise. The next step is to optimize the entry logic to filter for higher volume confirmations before any capital is allocated.

ADDITIONAL METRICS

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