



Backtest #50005 · SM · EVO_GG1RSISNIP_v245

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_v245 strategy on SM shows a 41.2% ROI but lacks statistical significance due to only two trades. A flawless 100% win rate combined with a 32.83% maximum drawdown and a modest 1.21 Sharpe ratio suggests the system is overfitting to a specific price sequence. Relying on such a small sample size creates a false sense of security, as the strategy has not demonstrated resilience against varied market conditions. To validate robustness, you must run a walk-forward optimization or expand the test period to include different market regimes.

ADDITIONAL METRICS

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