



Backtest #50060 · SM · EVO_GG1RSISNIP_v1341

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_v1341 strategy delivered a 41.20% return on SM, but a 100% win rate across only two trades is statistically insignificant and prone to overfitting. The impressive 1.21 Sharpe ratio masks a dangerous 32.83% maximum drawdown, indicating that the strategy failed to preserve capital during adverse price moves. This performance likely resulted from parameter optimization on a small sample size rather than robust market adaptability. We must expand the backtest dataset to include different market regimes to verify if the edge is genuine or a statistical anomaly. The immediate next step is to run a walk-forward analysis to test strategy stability across time periods before live deployment.

ADDITIONAL METRICS

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