



Backtest #46846 · SM · EVO_GG1RSISNIP_v237

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_v237 strategy on SM shows a +41.20% ROI with a perfect 100% win rate, yet this result is statistically unreliable due to only two total trades. A maximum drawdown of 32.83% alongside a Sharpe ratio of 1.21 indicates significant volatility and insufficient robustness for institutional deployment. The lack of trade diversity suggests the model overfit to a narrow price range rather than capturing true market dynamics. We must immediately run a walk-forward analysis with expanded parameter ranges to validate performance across 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