



Backtest #47838 · SM · EVO_GG1RSISNIP_v880

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_v880 backtest on SM shows a +41.20% return with a 100% win rate, but this perfect record is statistically insignificant given only two total trades. A 32.83% maximum drawdown indicates high volatility exposure that was likely unrealized in this specific sample, creating a dangerous false sense of security. The Sharpe ratio of 1.21 suggests reasonable risk-adjusted returns, yet the strategy lacks robustness without a larger dataset to confirm its edge. We must immediately run a walk-forward analysis on a different asset class to verify if this performance is a fluke or a genuine alpha.

ADDITIONAL METRICS

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