



Backtest #48673 · SM · EVO_GG1RSISNIP_v1093

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_v1093 strategy delivered a 41.20% return on SM with perfect wins, but a 32.83% drawdown on just two trades reveals extreme fragility. A 100% win rate from such a sparse sample lacks statistical significance and masks severe risk exposure to single-loss events. The low Sharpe of 1.21 confirms the gains were achieved through volatile swings rather than consistent edge. We must expand the sample size with a walk-forward analysis before deploying capital to this system.

ADDITIONAL METRICS

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