



Backtest #48924 · SM · EVO_GG1RSISNIP_v1151

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_v1151 strategy on SM shows a perfect 100% win rate with a 41.20% ROI, yet the two-trade sample size renders these metrics statistically insignificant. A maximum drawdown of 32.83% alongside a modest 1.21 Sharpe ratio indicates severe risk exposure inconsistent with the reported profitability. We must execute a larger backtest with varied market conditions to validate whether this edge is robust or merely an overfitting artifact.

ADDITIONAL METRICS

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