



Backtest #56454 · SM · EVO_GG1RSISNIP_v281

ROI	Sharpe	Win Rate	Max Drawdown
+46.62%	1.32	100.0%	-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v281 strategy generated a 46.62% ROI on Symbol SM, yet the 100% win rate based on only two trades lacks statistical significance. A 32.83% maximum drawdown despite perfect outcomes suggests an overfit model that failed to capture adverse price movements or slippage. With such a sparse sample size, the observed performance cannot reliably predict future returns or risk-adjusted metrics. The next step is to retrain the model on a broader dataset and enforce minimum trade thresholds to validate robustness before live deployment.

ADDITIONAL METRICS

CAGR	46.62%
Sortino Ratio	1.02
Turnover	4.98x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$14666.15