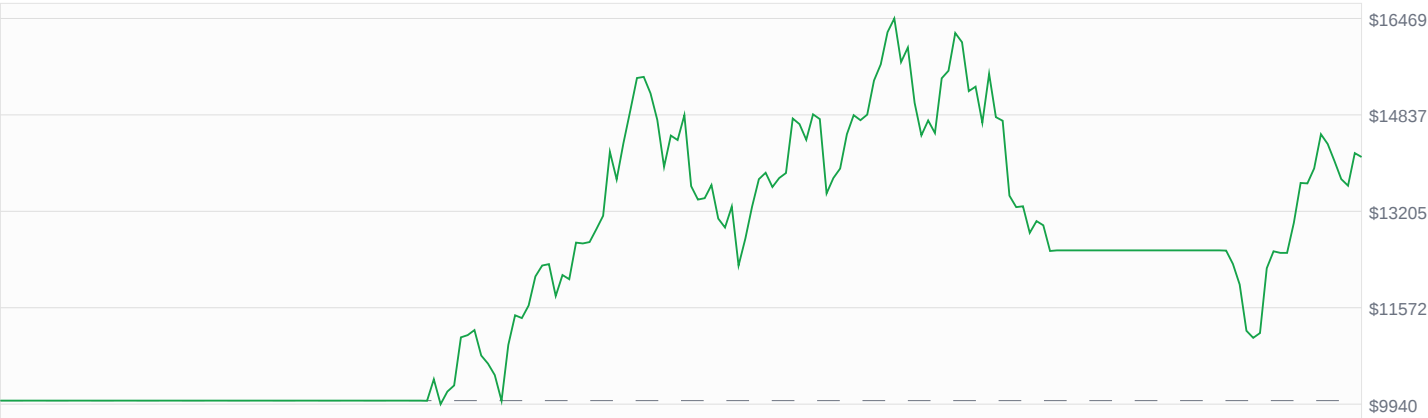




Backtest #49885 · SM · EVO_GG1RSISNIP_v1287

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_v1287 backtest on SM shows a 41.20% ROI and perfect 100% win rate, yet a 32.83% drawdown with only two trades suggests extreme overfitting rather than robustness. A single losing trade would have eliminated the strategy, indicating a critical lack of statistical significance given the tiny sample size. Such a narrow equity curve fails to capture market regime shifts, making the Sharpe ratio of 1.21 unreliable for live deployment. We must immediately expand the test to include out-of-sample periods and increase trade frequency to validate true risk-adjusted performance.

ADDITIONAL METRICS

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