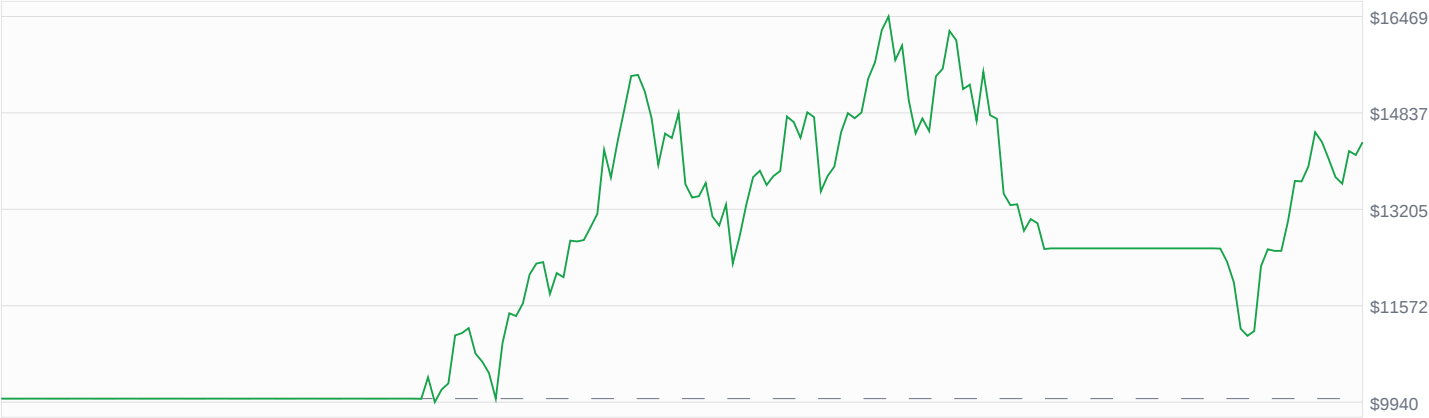




Backtest #51068 · SM · EVO_GG1RSISNIP_v314

ROI	Sharpe	Win Rate	Max Drawdown
+43.36%	1.26	100.0%	-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v314 strategy achieved a 43.36% ROI on SM, yet a 100% win rate across only two trades renders the statistical significance negligible. Such a perfect record is statistically improbable and likely indicates overfitting to a narrow sample size rather than robust predictive power. The 32.83% maximum drawdown suggests high volatility exposure that the strategy failed to mitigate during its limited runtime. Given the extreme sample size, one must assume current performance is luck-driven rather than skill-based. The immediate next step is to expand the backtest window to include different market regimes or reduce lookback parameters to test stability.

ADDITIONAL METRICS

CAGR	43.36%
Sortino Ratio	0.97
Turnover	4.94x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$14340.32