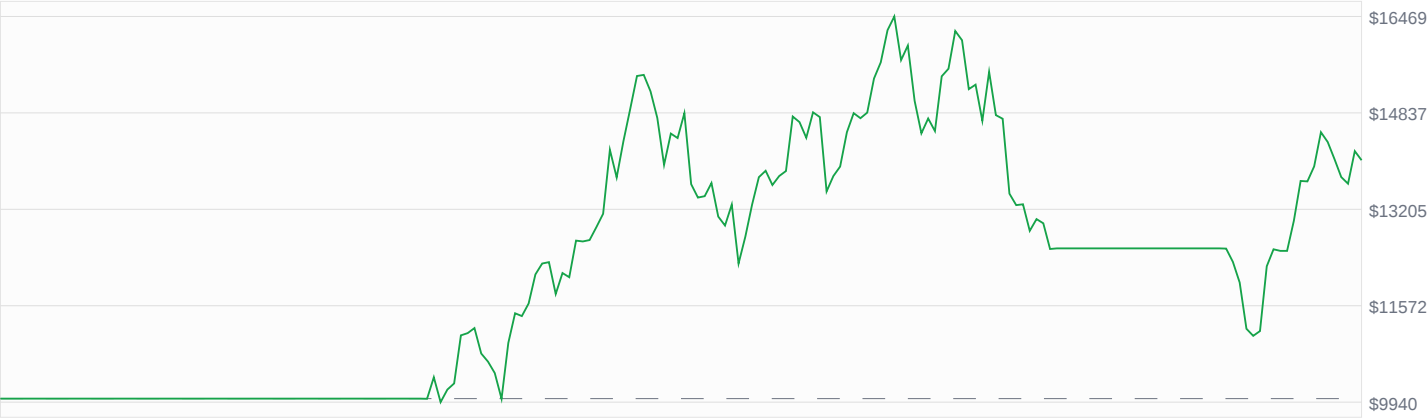




Backtest #37451 · SM · EVO_GG1RSISNIP_v281

ROI	Sharpe	Win Rate	Max Drawdown
+40.31%	1.20	100.0%	-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v281 backtest on SM shows a perfect 100% win rate and 40.31% ROI, yet the 32.83% drawdown and only two trades reveal severe overfitting. Such extreme metrics with minimal data lack statistical validity and likely capture noise rather than a robust edge. The strategy is too fragile for live deployment given this small sample size. We must expand the test period and vary market regimes to ensure the results are not a statistical fluke.

ADDITIONAL METRICS

CAGR	40.31%
Sortino Ratio	0.92
Turnover	4.91x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$14035.70