



Backtest #38265 · SM · EVO_GG1RSISNIP_v234

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_v234 backtest on SM shows a 41.20% ROI with a perfect win rate, yet the 32.83% drawdown and only two trades reveal a critical lack of statistical confidence. Such a sample size fails to validate strategy robustness, making the exceptional performance likely an outlier rather than a repeatable alpha. The high volatility suggests the logic may be overfitting to specific price noise rather than capturing a genuine trend. A prudent next step is to expand the test window to include diverse market regimes before considering live deployment.

ADDITIONAL METRICS

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