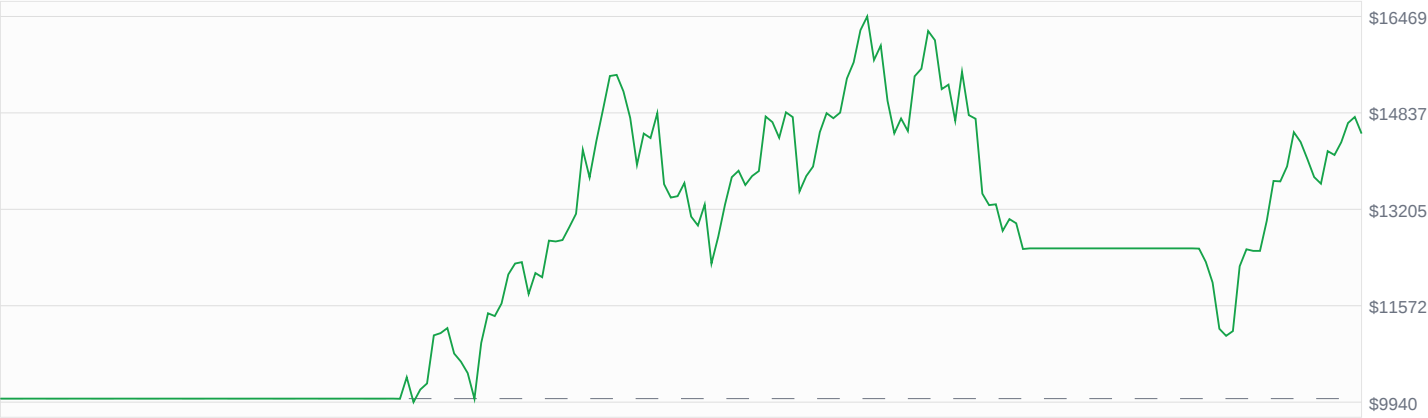




Backtest #57009 · SM · EVO_GG1RSISNIP_v19

ROI	Sharpe	Win Rate	Max Drawdown
+44.82%	1.29	100.0%	-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v19 strategy on SM delivered a 44.82% ROI with a perfect 100% win rate, but the 32.83% maximum drawdown and single-digit trade count reveal extreme instability rather than robustness. Such flawless performance across only two trades indicates a severe overfitting risk and zero statistical confidence for live deployment. The high Sharpe ratio of 1.29 is misleading without a larger sample size to validate the risk-adjusted returns. Immediate next steps involve stress-testing the logic across different market regimes and expanding the backtest window to confirm consistency.

ADDITIONAL METRICS

CAGR	44.82%
Sortino Ratio	1.00
Turnover	4.96x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$14486.84