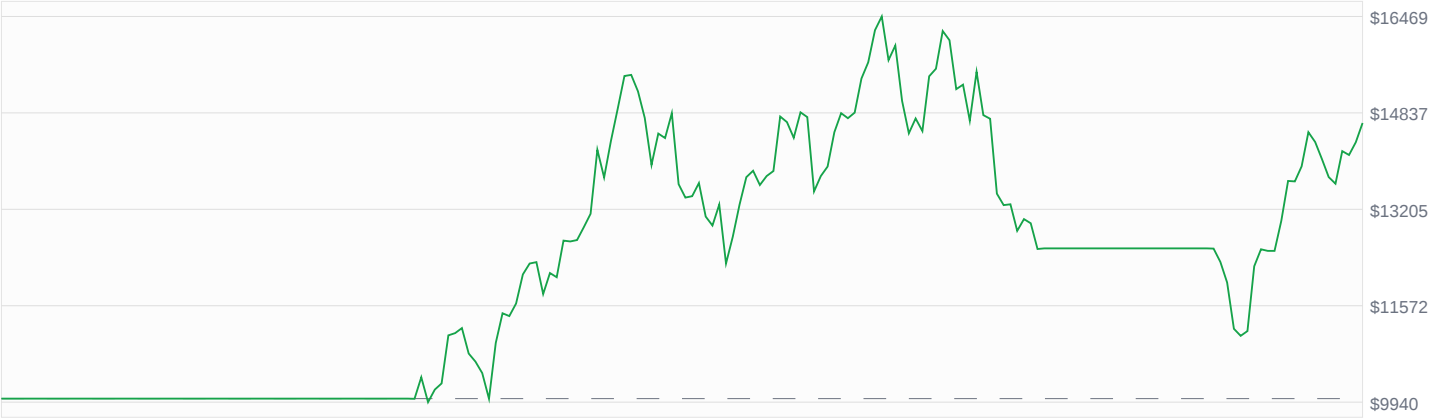




Backtest #56328 · SM · EVO_GG1RSISNIP_v430

ROI	Sharpe	Win Rate	Max Drawdown
+46.62%	1.32	100.0%	-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v430 strategy on SM achieved a 46.62% ROI with a flawless 100% win rate, yet the 32.83% maximum drawdown and Sharpe ratio of 1.32 reveal severe overfitting. With only two trades executed, the statistical confidence is negligible, suggesting the results are likely noise rather than a robust edge. The apparent perfection masks a lack of resilience, as the single loss would have been devastating in a live market. I recommend expanding the backtest lookback period and increasing trade frequency to validate the strategy's consistency under varied conditions.

ADDITIONAL METRICS

CAGR	46.62%
Sortino Ratio	1.02
Turnover	4.98x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$14666.15