



Backtest #37539 · SM · EVO_GG1RSISNIP_v19

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 strategy generated a perfect 100% win rate with a 40% return, yet the sample size of only two trades creates statistically insignificant confidence. Such a flawless record is likely an overfitting artifact rather than a robust signal, especially given the substantial 32% drawdown volatility. The low trade count prevents reliable assessment of true performance distribution and risk-adjusted consistency. We must run a broader out-of-sample backtest to validate if the edge persists beyond these specific historical conditions.

ADDITIONAL METRICS

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