



Backtest #46645 · SM · EVO_GG1RSISNIP_v455

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 backtest shows a perfect win rate and positive ROI, but a sample size of only two trades is statistically insufficient to validate the strategy's robustness. A maximum drawdown of 32.83% indicates high volatility risk that cannot be assessed without more historical data points. The sharp ratio of 1.21 suggests moderate risk-adjusted returns, yet this metric is unreliable given the lack of trade frequency. We must run an expanded backtest over a longer lookback period to confirm whether these results are genuine or a result of overfitting.

ADDITIONAL METRICS

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