



Backtest #49140 · SM · EVO_GG1RSISNIP_v1190

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 100% win rate on only two trades is statistically meaningless and likely a result of overfitting. While the positive 41% return looks attractive, the 32.83% drawdown indicates severe volatility that the strategy failed to manage. A Sharpe ratio of 1.21 is mediocre given the lack of diversification inherent in such a low sample size. We must retest this logic with a larger dataset or adjust filters to generate more trades before deployment.

ADDITIONAL METRICS

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