



Backtest #52249 · SM · EVO_WEBIDEA_v1631

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 strategy on SM delivered a 46.62% gain with a perfect 100% win rate, driven by just two trades. However, a 32.83% maximum drawdown and a low Sharpe of 1.32 reveal extreme volatility and poor risk-adjusted returns. Such a high win rate on only two trades lacks statistical significance and is likely a result of overfitting or lucky outliers. We must expand the sample size across multiple assets to validate if this edge is reproducible. The next step is to run a walk-forward analysis to check for overfitting and optimize entry thresholds.

ADDITIONAL METRICS

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