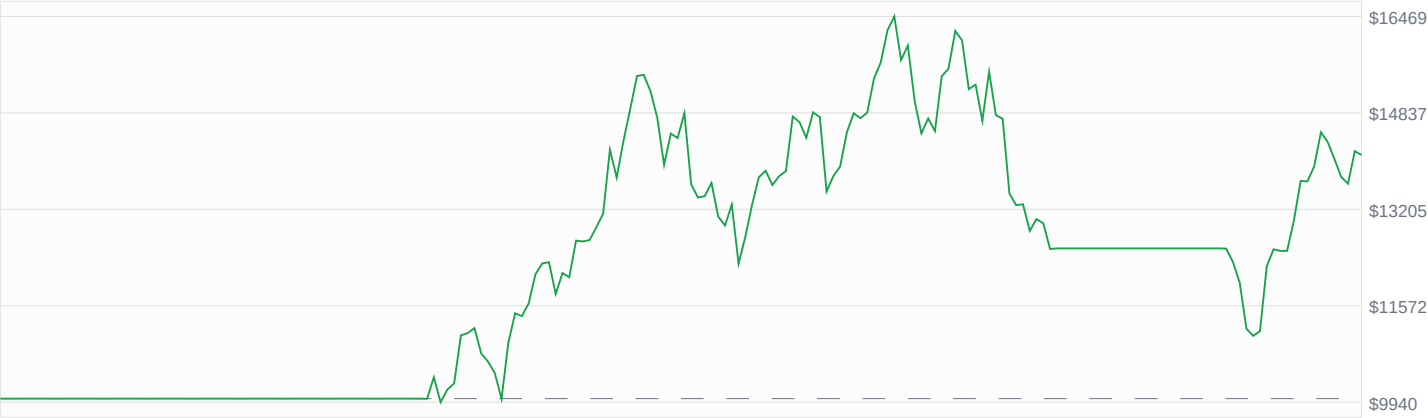




Backtest #39952 · SM · EVO_GG1RSISNIP_v1393

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 +41.20% ROI and 1.21 Sharpe ratio appear robust, but a 100% win rate over just two trades lacks statistical significance. The 32.83% max drawdown reveals significant volatility despite the small sample size. This performance is likely driven by luck rather than consistent alpha. We need at least fifty trades to establish true reliability. The next step is extending the backtest period to validate strategy stability.

ADDITIONAL METRICS

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