



Backtest #52481 · SM · EVO_GG1RSISNIP_v1156

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 backtest for SM shows a perfect win rate and positive returns, but the sample size of only two trades lacks statistical significance for institutional deployment. A maximum drawdown of 32.83% indicates high volatility exposure that contradicts the deceptively strong 100% win rate. The 1.32 Sharpe ratio suggests moderate risk-adjusted returns, but the data is insufficient to validate strategy robustness. We must run a forward test or increase trade count before trusting this performance metric for live capital.

ADDITIONAL METRICS

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