



Backtest #52642 · SM · EVO_GG1RSISNIP_v1269

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 shows a perfect win rate but suffers from extreme overfitting given only two trades. A 32.83% drawdown with such low sample size renders the 1.32 Sharpe ratio statistically insignificant. We must run a walk-forward analysis to validate robustness before any live deployment.

ADDITIONAL METRICS

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