



Backtest #56659 · SM · EVO_GG1RSISNIP_v274

ROI	Sharpe	Win Rate	Max Drawdown
+47.64%	1.34	100.0%	-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The backtest shows a perfect win rate, but this is statistically insignificant with only two trades, creating a false sense of security. A 32.83% maximum drawdown combined with a modest Sharpe ratio of 1.34 suggests the strategy lacks robustness against adverse price action. The high ROI stems from a small sample size rather than a proven edge in market dynamics. You must run a longer backtest on additional data points or adjust entry filters to validate the strategy before live deployment.

ADDITIONAL METRICS

CAGR	47.64%
Sortino Ratio	1.04
Turnover	4.99x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$14768.33