



Backtest #41306 · SM · EVO_GG1RSISNIP_v1566

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 100% win rate on just two trades is a statistical artifact, not evidence of skill, given the negligible sample size. The 41.20% ROI and 1.21 Sharpe ratio are meaningless without hundreds of trades to establish significance. The 32.83% max drawdown is alarming for such a short run, suggesting severe volatility or poor stop-loss execution that could destroy capital quickly. This strategy lacks robustness and is likely overfit to noise. The only valid next step is to run a Monte Carlo simulation with at least 1,000 synthetic paths to test strategy resilience.

ADDITIONAL METRICS

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