



Backtest #41340 · SM · EVO_GG1RSISNIP_v1567

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 is statistically meaningless with only two trades, offering zero confidence in the strategy's edge. While the 41.2% ROI looks strong, the 32.8% max drawdown indicates severe risk exposure that likely stems from position sizing rather than signal quality. A Sharpe ratio of 1.21 is unreliable given the tiny sample size, as it cannot capture variance or tail risks. The strategy needs immediate validation over a longer period to distinguish luck from skill. Run a minimum of 50 additional trades across varying market regimes before considering any capital allocation.

ADDITIONAL METRICS

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