



Backtest #41483 · SM · EVO_GG1RSISNIP_v1580

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

A 100% win rate on just two trades is statistically meaningless, not proof of alpha. The +41.20% ROI masks a severe 32.83% drawdown, indicating high volatility and poor risk control. A Sharpe ratio of 1.21 is unreliable with such a tiny sample size, offering zero confidence in long-term stability. This strategy lacks robustness and fails to demonstrate consistent edge. Next step: run a minimum of 100 trades across multiple market regimes to validate true performance.

ADDITIONAL METRICS

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