



Backtest #46021 · SM · EVO_GG1RSISNIP_v341

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 +41.20% ROI and 100% win rate appear impressive but are statistically meaningless given only two total trades. With such a tiny sample, the 1.21 Sharpe ratio lacks confidence and likely reflects luck rather than robust alpha. The severe 32.83% max drawdown signals poor risk management or extreme volatility exposure that could quickly erode capital. Next, run this strategy on a minimum of 200 historical trades to validate statistical significance before considering deployment.

ADDITIONAL METRICS

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