



Backtest #49303 · SM · EVO_GG1RSISNIP_v333

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 strategy on SM delivered a +41.20% return with a perfect 100% win rate, yet the single-trade sample size renders the 1.21 Sharpe ratio and 32.83% drawdown statistically insignificant. While the profit factor suggests strong momentum, the lack of trade diversity makes performance claims unreliable and exposes the approach to extreme variance. A robust validation requires expanding the data window or backtesting against multiple assets to confirm if this outlier result holds under normal market conditions. The next step is to run a stress test across 500+ trades to determine if the edge is genuine or merely a lucky anomaly.

ADDITIONAL METRICS

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