



Backtest #41053 · SM · EVO_EVOEVOEVOE_v1765

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 two trades is statistically meaningless, masking a dangerous 32.83% drawdown that dwarfs the +41.20% ROI. A Sharpe ratio of 1.21 derived from such a tiny sample lacks any predictive power or reliability for live execution. The strategy appears to have caught a single favorable move, but the depth of the drawdown indicates poor risk management or high volatility exposure. You must run this backtest over at least two hundred trades to establish a valid confidence interval 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