



Backtest #44047 · SM · EVO_EVOEVOEVOE_v1777

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 generated a 41.20% return with a 1.21 Sharpe ratio, indicating strong risk-adjusted performance on the surface. However, the 100% win rate over only two trades is statistically meaningless and fails to prove robustness against market noise. The severe 32.83% drawdown highlights significant volatility and potential for capital erosion despite the small sample gain. This lack of statistical confidence means the results are likely a product of luck rather than a durable edge. The immediate next step is to extend the backtest period to at least one hundred trades to establish a reliable performance baseline.

ADDITIONAL METRICS

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