



Backtest #47071 · SM · EVO_EVOEVOEVOE_v820

ROI

+41.20%

Sharpe

1.21

Win Rate

100.0%

Max Drawdown

-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The strategy delivered a 41.20% ROI with a perfect 100% win rate, yet the sample size of only two trades renders these metrics statistically insignificant and prone to overfitting. A maximum drawdown of 32.83% exposes the system to substantial risk, while a Sharpe ratio of 1.21 suggests mediocre risk-adjusted returns relative to the volatility endured. The strategy appears to rely on survivorship bias or extreme luck rather than a robust edge, failing to demonstrate consistency across different market regimes. We must immediately run a walk-forward analysis on a longer dataset to validate if the signals hold beyond these isolated instances. Prioritizing sample size expansion and stress testing is essential before considering any live deployment of

ADDITIONAL METRICS

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