



Backtest #49438 · SM · EVO_EVOEVOEVOE_v1829

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 and +41.20% ROI are statistically meaningless with only two trades, offering zero confidence in strategy robustness. A Sharpe ratio of 1.21 is similarly unreliable due to the tiny sample size, while the 32.83% max drawdown exposes severe risk concentration. The strategy likely captured a single favorable anomaly rather than demonstrating consistent alpha. Next, run a Monte Carlo simulation over 500 synthetic paths to estimate true drawdown distributions and validate if the edge persists under different market regimes.

ADDITIONAL METRICS

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