



Backtest #40819 · SM · EVO_EVOEVOEVOE_v2298

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 41.20 percent return and 1.21 Sharpe ratio look strong on paper, but the 100 percent win rate over just two trades is a statistical illusion. With such a tiny sample size, there is zero confidence in the strategy's true edge or its ability to survive market volatility. The 32.83 percent maximum drawdown is a severe warning sign that the risk management is either poorly calibrated or the strategy takes extreme positions to achieve those returns. This backtest proves nothing about long-term viability or robustness. The only concrete next step is to run a Monte Carlo simulation with at least one thousand iterations to establish a reliable distribution of outcomes and identify the true tail risk.

ADDITIONAL METRICS

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