



Backtest #41106 · SM · EVO_EVOEVOEVOE_v2388

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 +41.20% ROI and 1.21 Sharpe ratio suggest strong momentum, but the 100% win rate across only two trades is statistically meaningless and likely a data artifact. The 32.83% max drawdown is dangerously high for such a small sample, indicating extreme volatility or a single catastrophic near-miss that the tiny dataset masks. With n=2, you cannot distinguish skill from luck, and the confidence interval for this strategy is essentially infinite. Run a minimum of 100 trades across diverse market regimes before considering this strategy viable for live capital.

ADDITIONAL METRICS

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