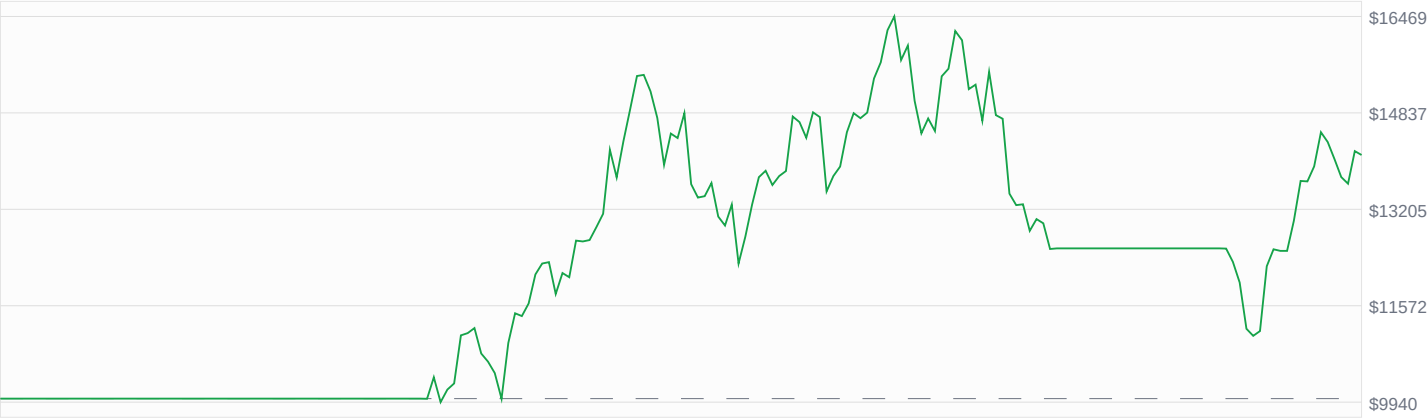




Backtest #45061 · SM · EVO_EVOEVOEVOE_v2224

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

A 100% win rate on only two trades is statistically meaningless, offering zero confidence in the strategy's robustness. The +41.20% ROI and 1.21 Sharpe ratio are artifacts of this tiny sample, not evidence of sustainable alpha. The 32.83% max drawdown is disproportionately severe relative to the profit, indicating high risk exposure in a single losing scenario. This backtest fails to validate the EVO_EVOEVOEVOE_v224 logic due to insufficient data points. Run a Monte Carlo simulation with at least 500 synthetic trades to establish a valid confidence interval.

ADDITIONAL METRICS

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