



Backtest #47405 · SM · EVO_EVOEVOEVOE_v847

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 strategy's 100% win rate on only two trades is statistically meaningless, offering no confidence for live deployment. While the 41.20% ROI and 1.21 Sharpe are impressive, the 32.83% drawdown reveals extreme vulnerability to adverse price action. Such low trade counts fail to validate the robustness of the entry logic or risk parameters under market stress. The primary concern is survivorship bias, where a single loss would have wiped out the entire capital. Immediate next steps involve expanding the sample size through longer backtest windows and adding randomness to filter false positives.

ADDITIONAL METRICS

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