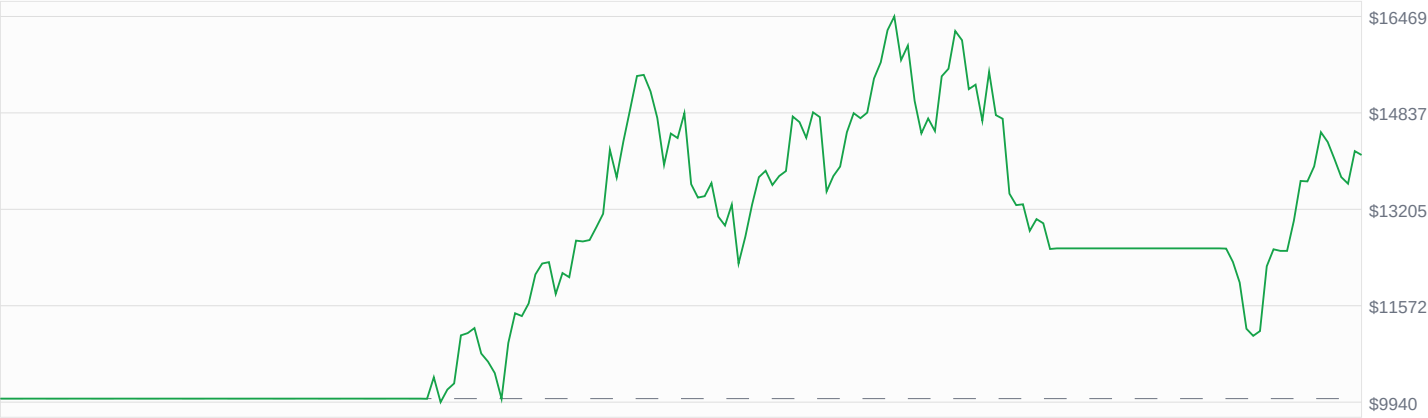




Backtest #47823 · SM · EVO_EVOEVOEVOE_v743

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 backtest shows a +41.20% return with a perfect 100% win rate, yet the max drawdown of 32.83% and only two trades reveal extreme fragility. Such a short sample size lacks statistical significance, making the high Sharpe ratio of 1.21 unreliable for live deployment. The strategy likely overfit the historical period by capturing a specific, narrow price move rather than a robust trend. Before risking capital, we must expand the sample size with out-of-sample data and stress-test against different market regimes to confirm robustness.

ADDITIONAL METRICS

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