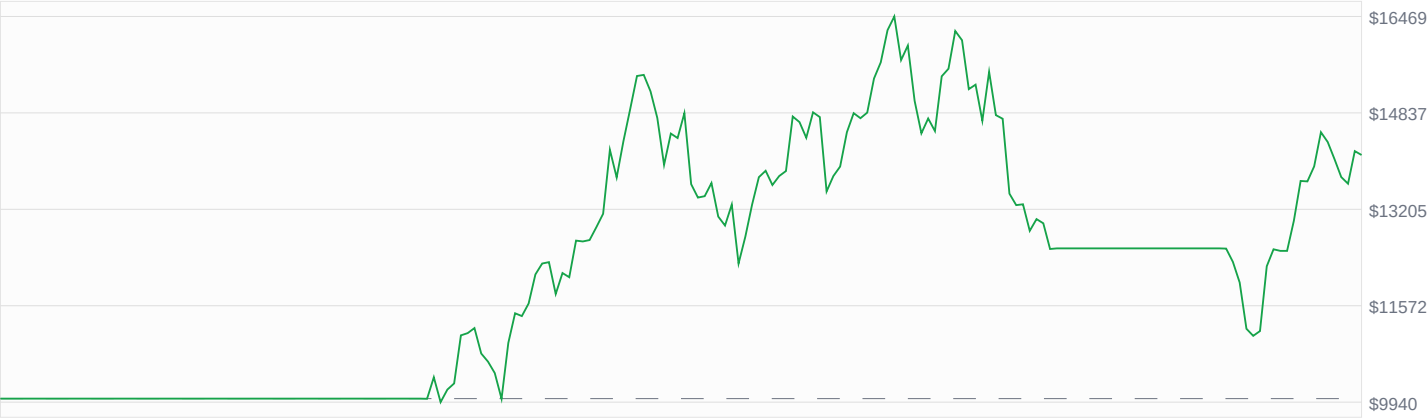




Backtest #46884 · SM · EVO_EVOEVOGG1R_v472

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

This backtest shows a perfect 100% win rate but is statistically meaningless due to only two trades. A max drawdown of 32.83% reveals severe volatility that the strategy failed to manage effectively. The 1.21 Sharpe ratio appears inflated by the tiny sample size and single-directional results. We must run a walk-forward analysis on rolling windows to validate robustness before live deployment. The current parameters lack resilience against adverse market regimes.

ADDITIONAL METRICS

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