



Backtest #50387 · SM · EVO_EVOEVOEVOE_v1980

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 EVO_EVOEVOEVOE_v1980 strategy generated a +41.20% return with a perfect 100.0% win rate, yet the statistical significance is negligible due to a sample size of only two trades. This perfect record masks severe instability, as evidenced by a 32.83% maximum drawdown, suggesting the bot likely held positions through rapid reversals rather than executing disciplined exits. A Sharpe ratio of 1.21 confirms positive risk-adjusted returns but does not validate robustness without broader market stress testing. The primary risk is overfitting to a specific market regime, making these results unreliable for live deployment. We must run a forward test on SM with a minimum of 50 trades to verify if the strategy can replicate performance outside this narrow

ADDITIONAL METRICS

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