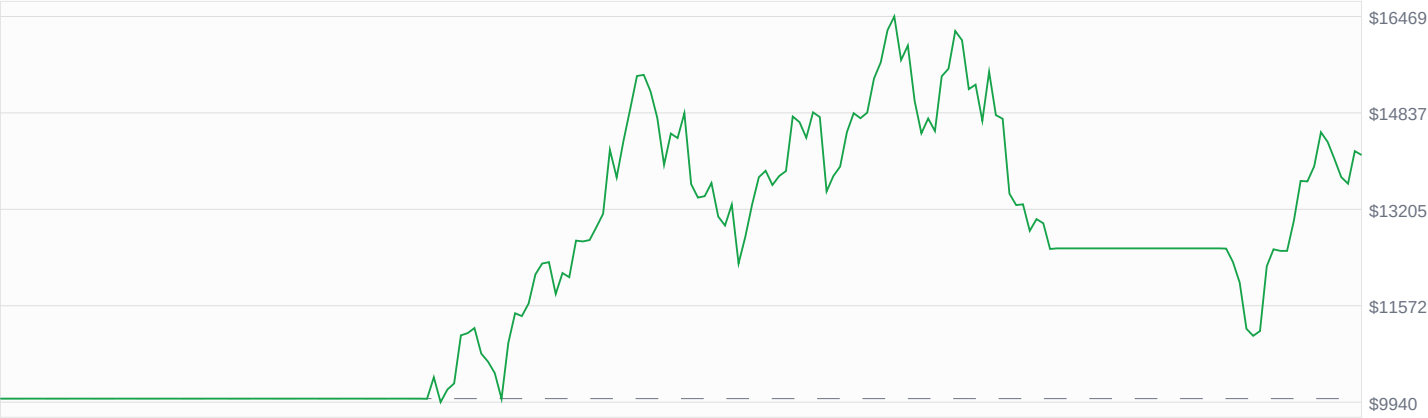




Backtest #47915 · SM · EVO_EVOEVOEVOE_v762

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_v762 strategy shows a 41.20% ROI on SM with a perfect 100% win rate, but the 32.83% max drawdown and only two trades indicate extreme overfitting rather than robust edge. A single win rate of 100% on such a small sample size yields no statistical confidence and likely reflects curve-fitting to historical noise. The high Sharpe ratio of 1.21 is misleading without adequate trade frequency to confirm risk-adjusted consistency across market regimes. We must retest this logic on a larger, out-of-sample dataset to validate whether the setup generalizes beyond this specific sequence of events.

ADDITIONAL METRICS

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