



Backtest #53798 · SM · EVO_EVOEVOEVOE_v1769

ROI	Sharpe	Win Rate	Max Drawdown
+46.62%	1.32	100.0%	-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1769 strategy on SM generated a 46.62% return with a perfect 100% win rate, yet this statistical perfection is an artifact of an extremely low sample size comprising only two trades. A maximum drawdown of 32.83% reveals significant exposure risk that is masked by the inflated win rate and modest Sharpe ratio of 1.32. The strategy lacks robustness because it has not been validated across sufficient market cycles to distinguish between skill and luck. We must immediately expand the backtest window to include more varied market conditions before deploying live capital.

ADDITIONAL METRICS

CAGR	46.62%
Sortino Ratio	1.02
Turnover	4.98x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$14666.15