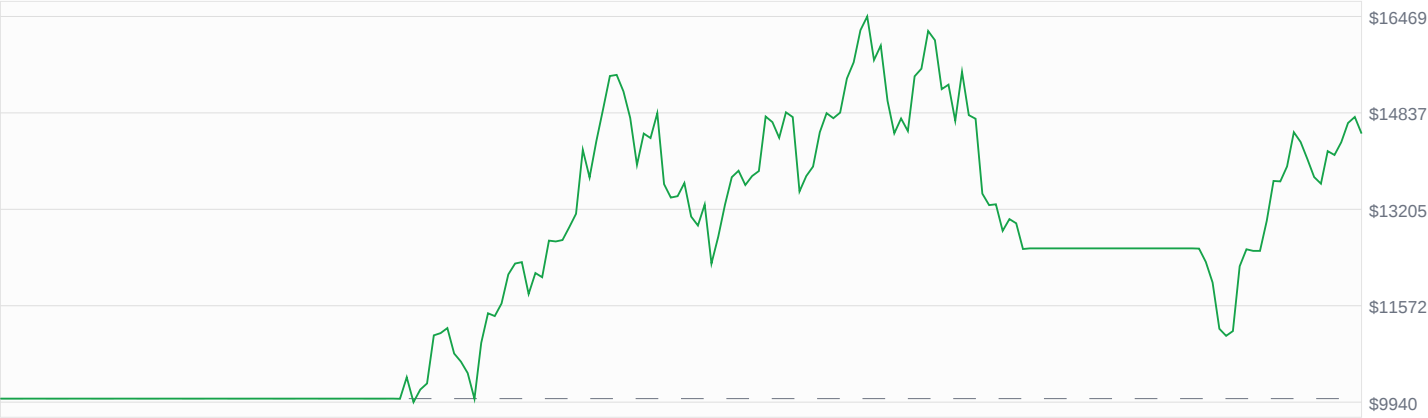




Backtest #56945 · SM · EVO_EVOEVOEVOE_v775

ROI	Sharpe	Win Rate	Max Drawdown
+44.82%	1.29	100.0%	-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v775 strategy on SM shows a 44.82% return with perfect wins, yet a 32.83% drawdown based on only two trades is statistically insignificant and likely overfitted to noise. While the 1.29 Sharpe ratio suggests decent risk-adjusted returns, the lack of trade diversity makes confidence in this performance extremely low. Relying on such a small sample size risks severe underestimation of volatility and failure to capture true strategy behavior across market regimes. The next step is to run a walk-forward analysis on expanded historical data to validate if this edge persists beyond the initial two instances.

ADDITIONAL METRICS

CAGR	44.82%
Sortino Ratio	1.00
Turnover	4.96x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$14486.84