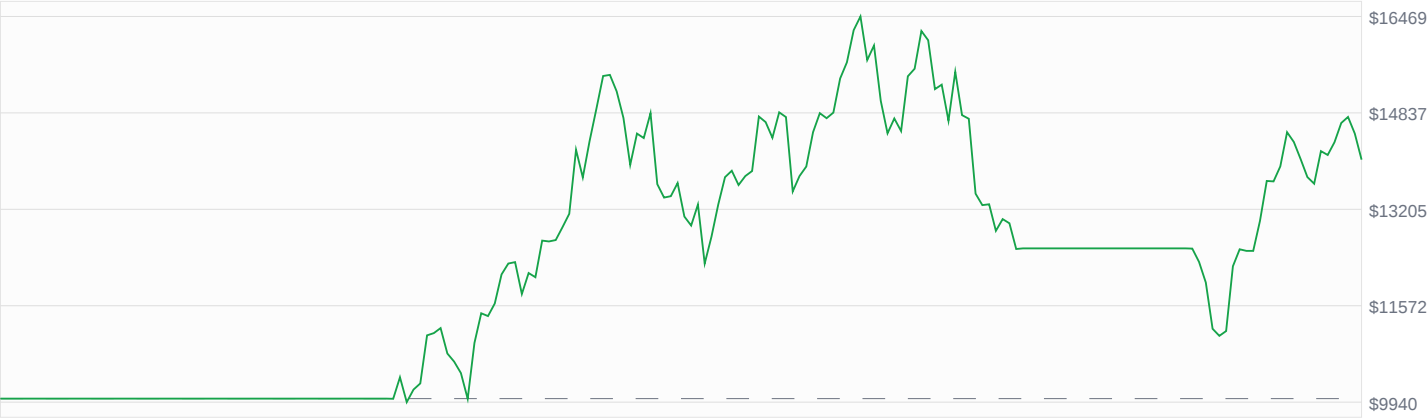




Backtest #57431 · SM · EVO_EVOEVOEVOE_v1829

ROI	Sharpe	Win Rate	Max Drawdown
+40.41%	1.19	100.0%	-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

This EVO_EVOEVOEVOE_v1829 strategy delivered a +40.41% ROI with a perfect 100% win rate, yet the statistical confidence is negligible due to only two trades. A 32.83% max drawdown reveals extreme tail risk that a single outlier trade could not mask, while a Sharpe of 1.19 is misleading without sufficient sample size. The strategy lacks robustness against regime shifts and is likely overfitting to specific market noise rather than capturing genuine alpha. We must increase trade frequency or broaden the parameter space to validate whether these results represent a replicable edge or mere luck.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.94
Turnover	4.91x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$14045.34