



Backtest #47079 · SM · EVO_EVOEVOE_v554

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_EVOEVOE_v554 backtest on SM shows a 41.2% gain and perfect 100% win rate, but the statistical confidence is negligible given only two trades. A 32.83% drawdown indicates extreme risk exposure that contradicts the positive Sharpe ratio of 1.21. The results likely stem from overfitting or luck rather than a robust alpha source. We must increase sample size or widen stop-loss parameters to validate consistency before deployment.

ADDITIONAL METRICS

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