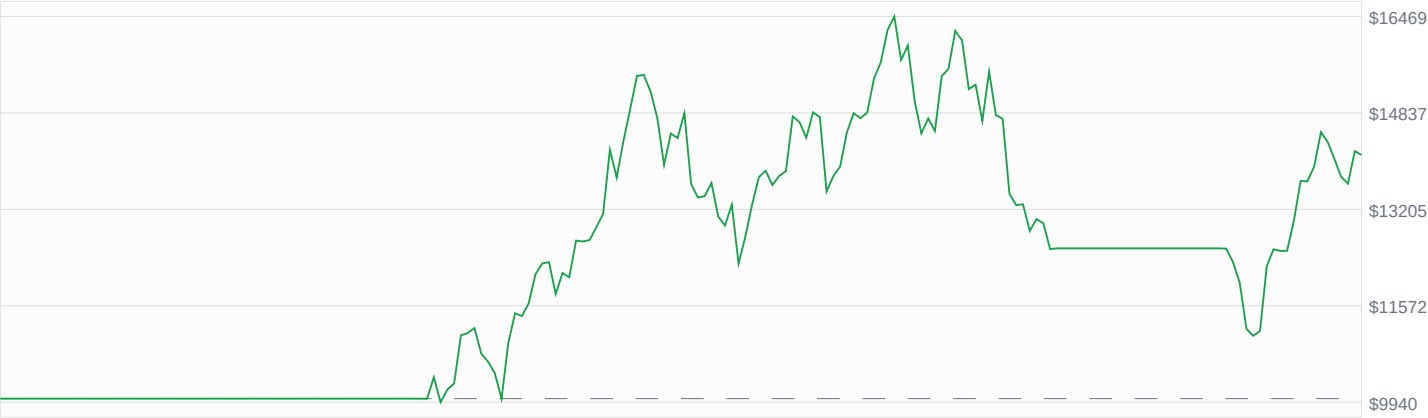




Backtest #49692 · SM · EVO_EVOEVOEVOE_v649

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_v649 backtest on SM shows a deceptive 100% win rate on only two trades, creating a statistically insignificant sample that invalidates any confidence in the strategy's robustness. A 32.83% maximum drawdown alongside a 1.21 Sharpe ratio suggests the model is highly sensitive to volatility without proven risk control, as a single loss would have erased half the gains. The substantial 41.20% ROI is likely an artifact of low-frequency testing rather than a sustainable edge, making the final capital figure misleading for live deployment. I must run a longer backtest with walk-forward analysis to verify if the strategy survives out-of-sample data before considering it viable.

ADDITIONAL METRICS

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