



Backtest #56264 · SM · EVO_EVOEVOEVOE_v539

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_v539 strategy achieved a +46.62% ROI with a flawless win rate on SM, yet a single trade cannot statistically validate the 1.32 Sharpe ratio. A maximum drawdown of 32.83% reveals severe risk exposure inherent in such a small sample size, making these results highly unreliable for live deployment. We must execute a rigorous out-of-sample backtest or live paper trading session to confirm if this performance is reproducible beyond random noise. Until the sample size expands, treat these figures as theoretical potential rather than empirical evidence.

ADDITIONAL METRICS

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