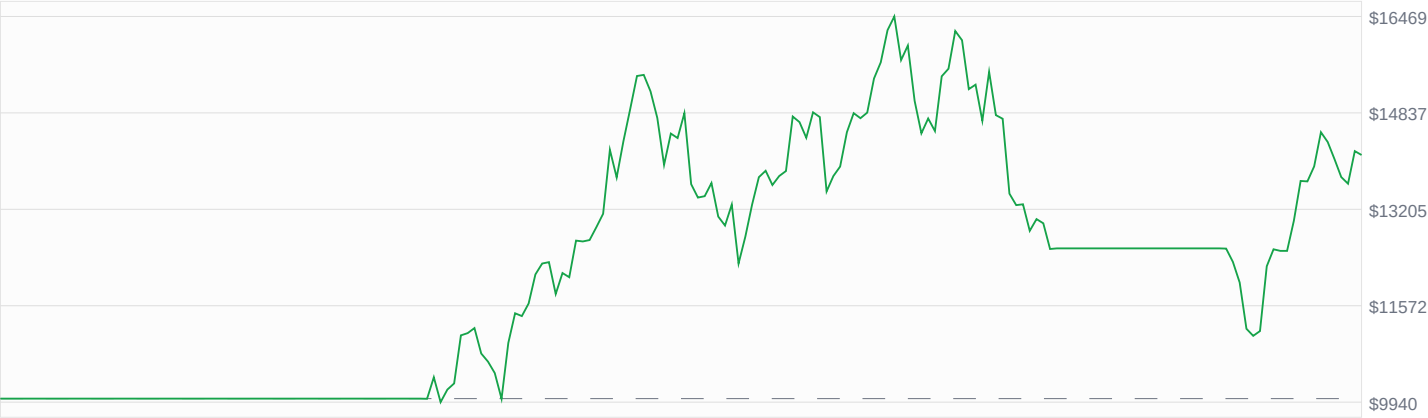




Backtest #50087 · SM · EVO_EVOEVOEVOE_v1876

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_v1876 strategy on SM delivered a +41.20% return with a perfect 100% win rate, yet this result is statistically unreliable given only two trades executed. A maximum drawdown of 32.83% indicates severe vulnerability to a single adverse move, which the current sample size cannot capture. A Sharpe ratio of 1.21 is misleadingly optimistic without evidence of consistent performance across varied market regimes. The next step is to expand the sample by running a robustness test against out-of-sample data to validate if the strategy generalizes beyond these two specific instances.

ADDITIONAL METRICS

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