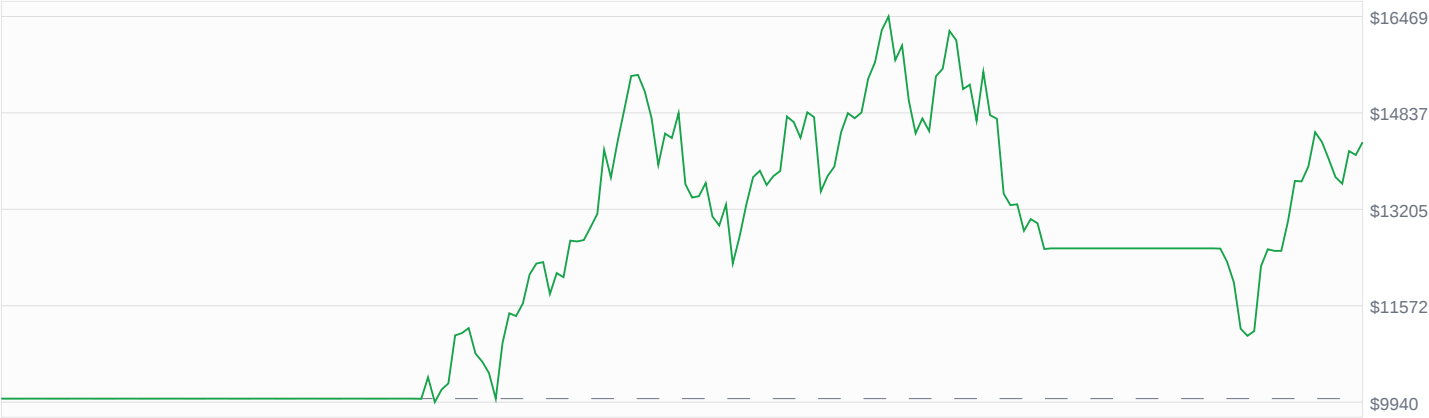




Backtest #51167 · SM · EVO_EVOEVOEVOE_v549

ROI	Sharpe	Win Rate	Max Drawdown
+43.36%	1.26	100.0%	-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v549 backtest shows a +43.36% ROI on SM with a perfect 100% win rate, but the statistical validity is critically low given only two trades. A 32.83% maximum drawdown indicates significant volatility exposure that the current sample cannot adequately characterize. While the Sharpe ratio of 1.26 suggests decent risk-adjusted returns, the tiny dataset renders these metrics highly unreliable for live deployment. The strategy must be retested with adjusted parameters or a wider timeframe to confirm robustness before considering capital allocation.

ADDITIONAL METRICS

CAGR	43.36%
Sortino Ratio	0.97
Turnover	4.94x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$14340.32