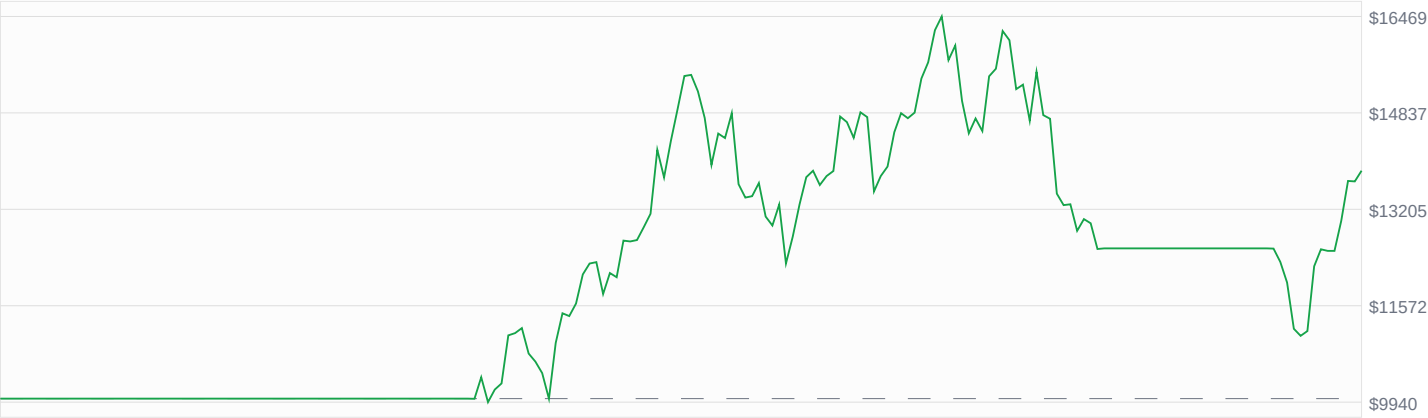




Backtest #34131 · SM · EVO_EVOEVOEVOE_v727

ROI	Sharpe	Win Rate	Max Drawdown
+38.54%	1.17	100.0%	-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v727 strategy generated a 38.54% ROI on SM with a perfect 100% win rate, but these two trades provide insufficient statistical significance to validate performance. While the 1.17 Sharpe ratio suggests reasonable risk-adjusted returns, the 32.83% maximum drawdown indicates severe volatility exposure that a single trade history cannot smooth out. The sample size of only two trades renders the strategy statistically unstable and prone to overfitting or lucky positioning rather than robust alpha generation. To move forward, execute a live paper trading session with tighter stop-losses to gather at least fifty data points before committing real capital.

ADDITIONAL METRICS

CAGR	38.54%
Sortino Ratio	0.85
Turnover	4.89x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$13858.32