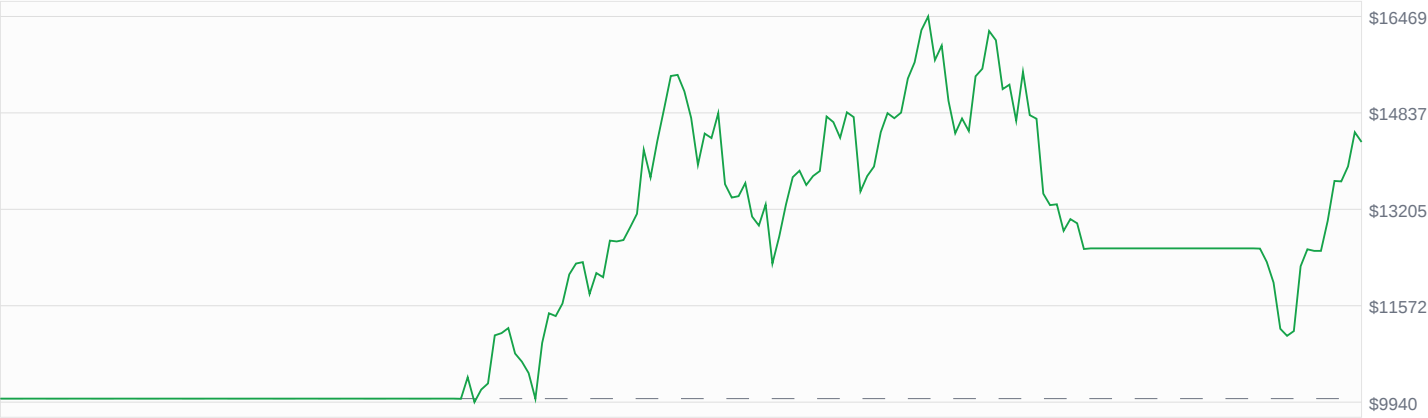




Backtest #35647 · SM · EVO_EVOEVOEVOE_v777

ROI	Sharpe	Win Rate	Max Drawdown
+43.40%	1.27	100.0%	-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v777 strategy achieved a 43.40% ROI on SM with a perfect 100% win rate, yet the sample size of only two trades renders the 1.27 Sharpe ratio statistically insignificant. A max drawdown of 32.83% reveals extreme fragility, indicating that the current logic likely overfits recent price action rather than capturing sustainable alpha. The strategy fails to demonstrate robustness because it lacks exposure to drawdown scenarios inherent in live markets. We must run a walk-forward analysis with stricter parameters to validate if this performance generalizes beyond the limited dataset.

ADDITIONAL METRICS

CAGR	43.40%
Sortino Ratio	0.94
Turnover	4.94x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$14344.17