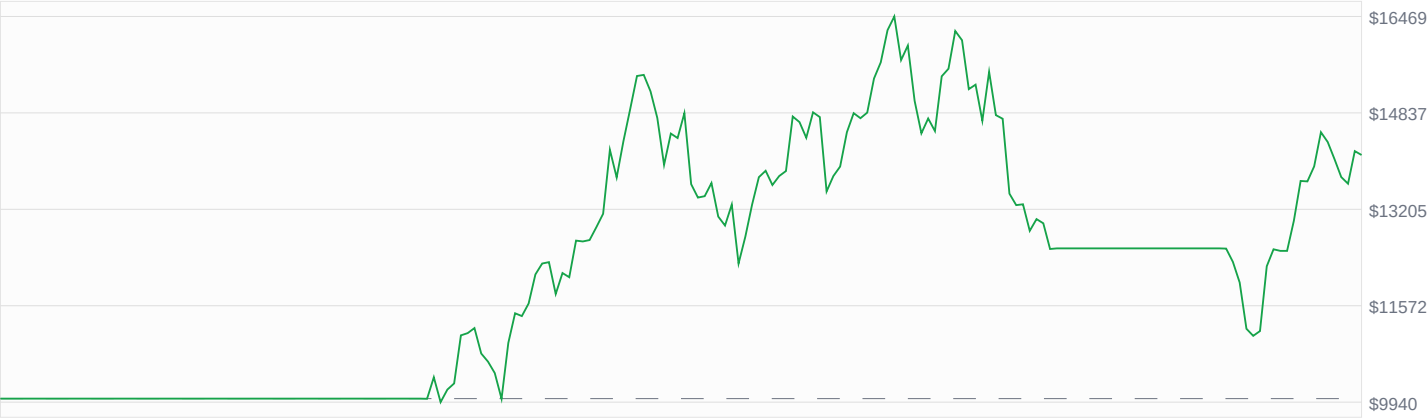




Backtest #47972 · SM · EVO_EVOEVOEVOG_v1679

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_EVOEVOEVOG_v1679 strategy generated a 41.20% ROI with a perfect 100% win rate, but the sample of only two trades is insufficient to validate statistical significance. A maximum drawdown of 32.83% indicates severe volatility exposure that contradicts the flawless win rate, suggesting potential data overfitting or a singular outlier event. The Sharpe ratio of 1.21 appears inflated by the lack of losing trades, masking the true risk-adjusted performance. We must expand the testing horizon with more diverse market conditions to confirm robustness before deployment. Run a new backtest with a wider lookback period and different starting capital to verify if the strategy holds without relying on a single lucky trade.

ADDITIONAL METRICS

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