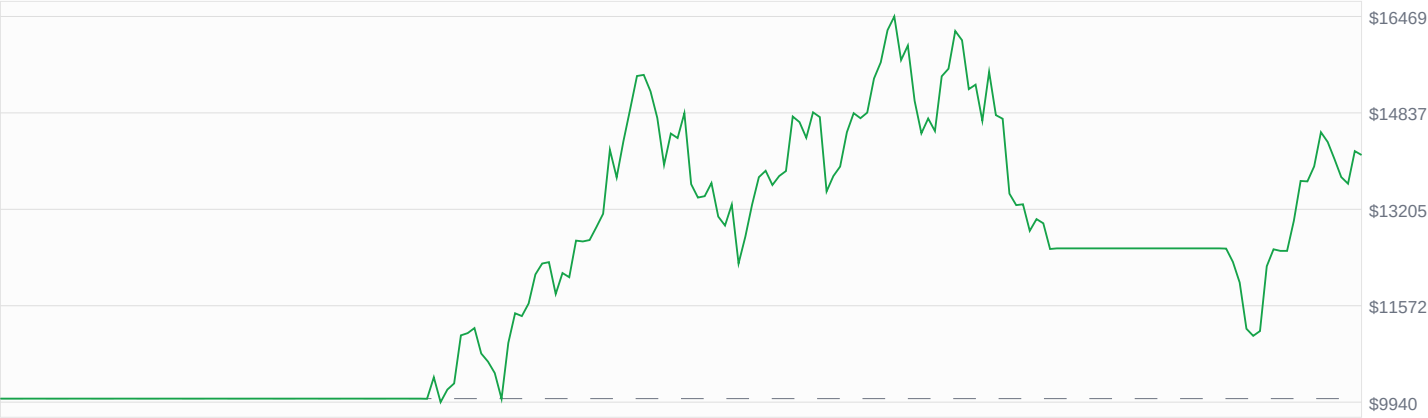




Backtest #48262 · SM · EVO_EVOEVOE_v1682

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_EVOEVOE_v1682 backtest on SM shows a 41.20% ROI with a perfect 100% win rate, yet this result lacks statistical validity due to only two trades executed. A 32.83% maximum drawdown indicates significant volatility exposure, and the 1.21 Sharpe ratio suggests mediocre risk-adjusted returns relative to the capital risked. Such a small sample size creates extreme variance, making the 100% success rate an outlier rather than a reliable signal of edge. I recommend increasing the simulation timeframe or adjusting entry parameters to generate a larger dataset before deploying live capital.

ADDITIONAL METRICS

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