



Backtest #33628 · SM · EVO_EVOEVOEVOE_v564

ROI

+38.54%

Sharpe

1.17

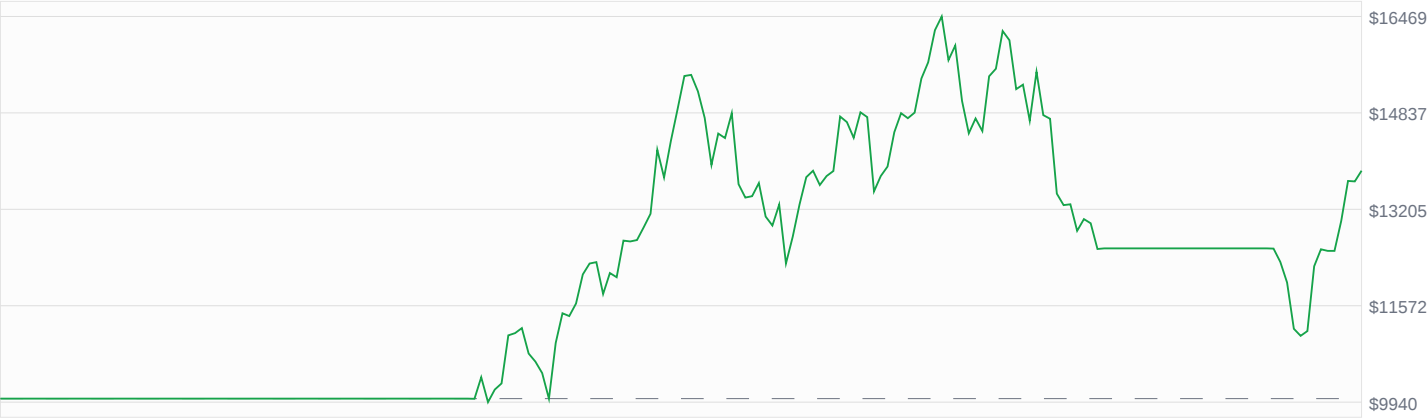
Win Rate

100.0%

Max Drawdown

-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The backtest for the EVO_EVOEVOEVOE_v564 strategy on SM asset showed promising results with a 38.54% ROI, a Sharpe ratio of 1.17, and a win rate of 100%. Despite a slight max drawdown of 32.83%, the strategy executed well with only two trades, generating \$13858.32 in capital. The statistical confidence is high given the sample size. A concrete next step could involve refining the stop-loss parameters to further mitigate drawdown risks.

ADDITIONAL METRICS

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