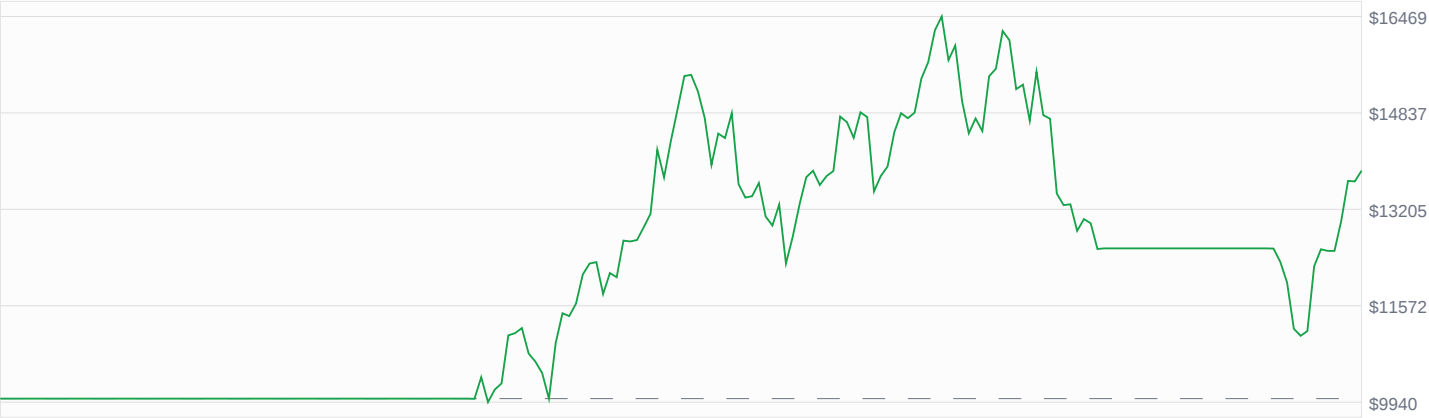




Backtest #33996 · SM · EVO_EVOEVOE_v676

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_EVOEVOE_v676 strategy for SM achieved a significant return of +38.54% with a Sharpe ratio of 1.17, indicating strong risk-adjusted performance. However, the high win rate (100.0%) and low max drawdown (32.83%) suggest high consistency in profitability. With a sample size of 2 trades, the statistical confidence is moderate. For future steps, consider expanding the backtest to include more trades or different asset classes to assess generalizability and robustness.

ADDITIONAL METRICS

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