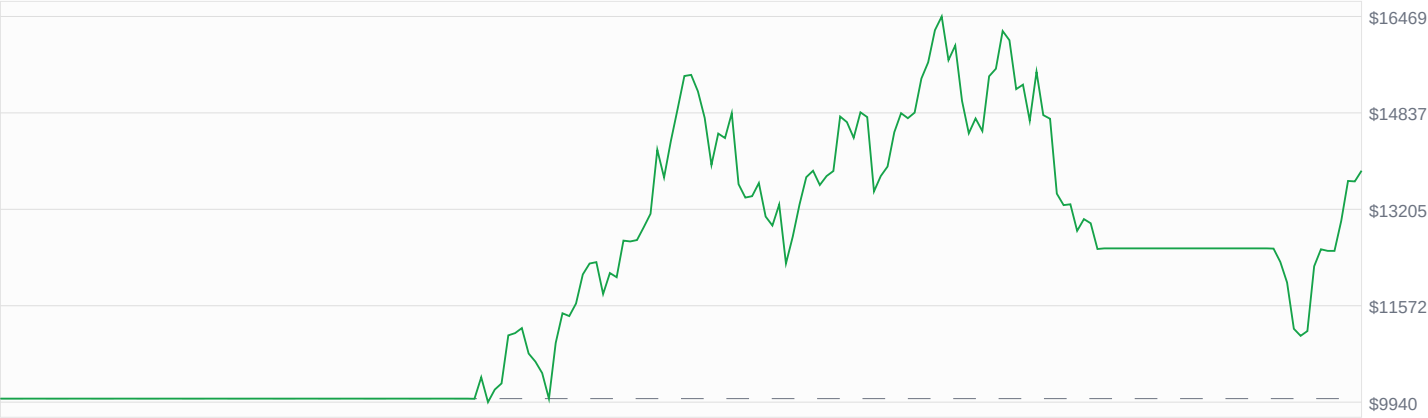




Backtest #33998 · SM · EVO_EVOEVOE_v1847

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 backtest for the EVO_EVOEVOE_v1847 strategy on asset SM showed a significant positive return of 38.54% with a Sharpe ratio of 1.17, indicating a favorable risk-adjusted performance. Despite high win rate (100%), the max drawdown reached 32.83%, suggesting potential market volatility. Next steps: further refinement of the strategy parameters to mitigate against higher drawdowns while maintaining robust performance.

ADDITIONAL METRICS

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