



Backtest #34130 · SM · EVO_EVOEVOEVOE_v716

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_EVOEVOEVOE_v716 strategy with SM as the underlying asset achieved a compelling ROI of +38.54%. It demonstrated a high win rate of 100%, indicating successful trades without losing money. The Sharpe ratio of 1.17 suggests the strategy had a reasonable risk-adjusted performance. However, the maximum drawdown of 32.83% indicates a significant risk, requiring careful oversight. For the next steps, consider implementing a stop-loss mechanism to mitigate against future drawdowns.

ADDITIONAL METRICS

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