



Backtest #38729 · SM · EVO_EVOEVOEVOE_v663

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_EVOEVOEVOE_v663 strategy on SM achieved a 100% win rate and 41.20% ROI, but this result stems from only two trades, rendering the 1.21 Sharpe ratio and 32.83% drawdown statistically insignificant. While the risk-reward ratio appears favorable, the extreme drawdown relative to the small sample size suggests high volatility exposure that is not yet quantified with confidence. You must run a robustness test by backtesting this logic against out-of-sample data to validate whether this performance is replicable or an anomaly. A concrete next step is to optimize entry thresholds to filter out the single loss scenario that caused the drawdown spike. This analysis remains educational and does not constitute financial advice.

ADDITIONAL METRICS

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