



Backtest #46932 · SM · EVO_EVOEVOEVOG_v487

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_EVOEVOEVOG_v487 strategy on SM delivered a 41.20% ROI with a perfect 100% win rate, driven by only two trades. However, the 32.83% maximum drawdown and low trade count severely undermine the statistical validity of these metrics. A sample size of two transactions cannot reliably estimate true Sharpe ratios or predict future performance under varying market regimes. We must expand the backtest dataset to include diverse market conditions before deploying capital.

ADDITIONAL METRICS

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