



Backtest #47268 · SM · EVO_EVOEVOEVOE_v610

ROI

+41.20%

Sharpe

1.21

Win Rate

100.0%

Max Drawdown

-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v610 strategy on SM delivered a 41.20% return with a perfect 100% win rate, but this result is statistically insignificant due to only two total trades. A 32.83% maximum drawdown despite the high win rate suggests a severe risk of ruin, indicating the strategy relies on a single outlier rather than consistent edge. The Sharpe ratio of 1.21 over this sample size lacks robustness and does not confirm sustainable alpha generation. We must widen the parameter search space and increase the simulation horizon to validate whether this performance can be replicated across more market cycles.

ADDITIONAL METRICS

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