



Backtest #50029 · SM · EVO_EVOEVOEVOE_v1871

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_v1871 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. Such a narrow sample size prevents reliable inference about the strategy's robustness, as the 32.83% maximum drawdown indicates high volatility risk despite the apparent consistency. The low trade frequency suggests the strategy is either overly restrictive or sensitive to specific market conditions not captured in this short simulation. Future development must focus on expanding the backtest horizon and testing against out-of-sample data to validate performance before live deployment.

ADDITIONAL METRICS

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