



Backtest #51798 · SM · EVO_EVOEVOE_v843

ROI	Sharpe	Win Rate	Max Drawdown
+43.36%	1.26	100.0%	-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOE_v843 backtest on SM shows a deceptive +43.36% return driven by a single 100% win rate across only two trades, which statistically lacks sample size confidence. While the strategy successfully avoided any losses in this narrow window, the maximum drawdown of 32.83% indicates significant volatility exposure that the current parameters do not account for. A Sharpe ratio of 1.26 confirms positive risk-adjusted returns, but the low trade count makes the equity curve highly sensitive to future market shifts. To validate robustness, run a walk-forward analysis with 20% parameter perturbations to stress-test performance across different volatility regimes.

ADDITIONAL METRICS

CAGR	43.36%
Sortino Ratio	0.97
Turnover	4.94x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$14340.32