



Backtest #51888 · SM · EVO_EVOEVOEVOE_v696

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_EVOEVOEVOE_v696 strategy on SM delivered a +43.36% ROI with a perfect 100% win rate, yet this result lacks statistical significance due to only two trades. A maximum drawdown of 32.83% indicates substantial volatility exposure that the current sample size cannot adequately assess. While the Sharpe ratio of 1.26 suggests favorable risk-adjusted returns, the data is insufficient to confirm robustness across different market regimes. We must expand the backtest window to capture more trade instances and validate performance under varied volatility conditions.

ADDITIONAL METRICS

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