



Backtest #50623 · SM · EVO_EVOEVOEVOE_v2382

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_v2382 strategy on SM generated a 43.36% ROI with a perfect 100% win rate, but this result is statistically insignificant given only two trades. A maximum drawdown of 32.83% reveals extreme volatility exposure that the perfect win rate masks. The low Sharpe ratio of 1.26 suggests the returns are not sufficiently risk-adjusted for institutional deployment. We must expand the sample size through out-of-sample testing to validate if this performance is robust or merely a lucky outlier.

ADDITIONAL METRICS

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