



Backtest #55818 · SM · EVO_EVOEVOEVOE_v2259

ROI

+46.62%

Sharpe

1.32

Win Rate

100.0%

Max Drawdown

-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2259 strategy on SM generated a +46.62% return with a perfect 100% win rate, yet this statistical confidence is illusory given only two trades were executed. A maximum drawdown of 32.83% exposes significant volatility risk that the current sample size fails to capture, rendering the 1.32 Sharpe ratio unreliable for live deployment. Without a larger dataset, the strategy's robustness remains unproven against varying market regimes. The immediate next step is to run a walk-forward analysis or extend the lookback period to validate performance across more distinct market conditions.

ADDITIONAL METRICS

CAGR	46.62%
Sortino Ratio	1.02
Turnover	4.98x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$14666.15