



Backtest #51007 · SM · EVO_EVOEVOEVOG_v486

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_EVOEVOEVOG_v486 strategy generated a 43.36% ROI on SM with a 100% win rate, yet the statistical confidence is negligible due to only two trades. A 100% win rate on such a small sample is a statistical anomaly, and the 32.83% maximum drawdown reveals significant volatility risk that the high win rate masks. While the 1.26 Sharpe ratio suggests efficient returns per unit of risk, the extreme drawdown indicates poor risk-adjusted performance during adverse market conditions. The next logical step is to run a robustness test with randomized starting dates to validate if this performance is reproducible across different market regimes.

ADDITIONAL METRICS

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