



Backtest #53687 · SM · EVO_EVOEVOE_v1743

ROI	Sharpe	Win Rate	Max Drawdown
+46.62%	1.32	100.0%	-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOE_v1743 backtest on SM shows a perfect 100% win rate and 46.62% ROI, but these metrics are statistically meaningless due to only two trades. A maximum drawdown of 32.83% indicates severe volatility exposure that the current sample size cannot validate. We must reject this strategy as viable until it generates data from a minimum of 100 trades. The next step is re-running the backtest with tighter filters to increase trade frequency and assess robustness.

ADDITIONAL METRICS

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