



Backtest #38066 · SM · EVO_EVOEVOEVOE_v796

ROI	Sharpe	Win Rate	Max Drawdown
+41.20%	1.21	100.0%	-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v796 strategy on SM delivered a +41.20% ROI with a perfect 100% win rate, driven by only two trades. This flawless record lacks statistical confidence due to the extremely low sample size, rendering the 32.83% maximum drawdown highly unstable. The low trade count suggests an over-optimized or regime-dependent system rather than a robust edge. A concrete next step is to run a forward walk-forward analysis across multiple market regimes to validate performance consistency. Without more diverse trade data, these metrics cannot support institutional deployment.

ADDITIONAL METRICS

CAGR	41.20%
Sortino Ratio	0.94
Turnover	4.92x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$14124.38