



Backtest #38628 · SM · EVO_EVOEVOE_v608

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_EVOEVOE_v608 strategy delivered a +41.20% return with a perfect 100% win rate, yet the 32.83% maximum drawdown reveals extreme volatility. A win rate of 100% based on only two trades provides insufficient statistical confidence to validate the edge. The high leverage required to sustain such a narrow loss margin likely amplified risk beyond the strategy's intended scope. We must increase the trade sample size through expanded backtesting or live simulation before deploying capital.

ADDITIONAL METRICS

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