



Backtest #51114 · SM · EVO_EVOEVOEVOE_v522

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_EVOEVOEVOE_v522 strategy on SM delivered a +43.36% return with a perfect 100% win rate, yet the statistical significance is critically low due to only two trades. A 32.83% maximum drawdown paired with a 1.26 Sharpe ratio suggests that while the sample was profitable, the risk-adjusted performance is insufficient for institutional deployment. Such a small dataset cannot validate the robustness of the entry logic against varying market regimes or slippage. The next step is to backtest this strategy over a longer historical window to increase the trade count and verify if the high win rate is an outlier or a genuine edge.

ADDITIONAL METRICS

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