



Backtest #51993 · SM · EVO_EVOEVOEVOE_v746

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_v746 strategy generated a +43.36% ROI and a perfect 100% win rate on SM, yet the extreme results are statistically insignificant due to only two trades. A 32.83% max drawdown alongside a modest Sharpe of 1.26 reveals high volatility that the short sample size masks. The data suggests a fragile edge that could easily reverse with a single losing signal in a live market. Before deployment, we must run a robustness check against varied historical periods to confirm the strategy is not merely overfitting to these two specific outcomes.

ADDITIONAL METRICS

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