



Backtest #55447 · SM · EVO_EVOEVOEVOE_v2337

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_EVOEVOEVOE_v2337 strategy on SM generated a +46.62% ROI with a perfect 100% win rate, driven by two trades that yielded a net profit of \$3,666.15. However, a 32.83% maximum drawdown and a Sharpe ratio of 1.32 indicate severe underperformance relative to risk, suggesting the single winning signal was an outlier rather than a robust edge. With only two trades executed, the sample size is statistically insignificant, rendering the flawless win rate unreliable and the strategy highly vulnerable to regime shifts. The lack of diversification and extreme volatility exposure makes this approach unsustainable for institutional deployment without further validation. The next step is to expand the backtest period or optimize entry criteria to

ADDITIONAL METRICS

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