



Backtest #45042 · SM · EVO_EVOEVOEVOE_v2223

ROI

+41.20%

Sharpe

1.21

Win Rate

100.0%

Max Drawdown

-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2223 strategy generated a 41.20% return on SM, but the 100% win rate is statistically invalid with only two trades, creating a false sense of security. A 32.83% drawdown exposes significant risk, as the single losing trade erased nearly a third of the portfolio's potential gains. The 1.21 Sharpe ratio suggests moderate efficiency, yet the extreme imbalance between wins and losses indicates a lack of robustness in the signal logic. We must expand the sample size by backtesting across multiple years and market regimes to validate performance consistency.

ADDITIONAL METRICS

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