



Backtest #47496 · SM · EVO_EVOEVOEVOE_v671

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_EVOEVOEVOE_v671 strategy delivered a +41.20% return on SM with a perfect 100% win rate and a Sharpe ratio of 1.21, yet this statistical edge is dangerously fragile given only two trades. A max drawdown of 32.83% suggests severe exposure to outliers or an overfit curve that fails to generalize beyond the sample. Such a small sample size renders the win rate statistically insignificant and offers zero confidence in live deployment. The next step is to expand the backtest window to include market regimes outside the current bull run and stress test against lower liquidity conditions.

ADDITIONAL METRICS

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