



Backtest #51372 · SM · EVO_EVOEVOEVOE_v631

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_v631 strategy shows a +43.36% ROI with a perfect 100% win rate, but this performance is statistically meaningless given only two trades executed. The excessive drawdown of 32.83% exposes severe downside risk, while a Sharpe ratio of 1.26 suggests mediocre risk-adjusted returns for an institutional standard. We lack confidence in this outcome due to the extremely small sample size, which renders the win rate a statistical anomaly rather than a robust signal. The next step is to expand the backtest window by adding more historical data and testing across different market regimes to validate the strategy's consistency.

ADDITIONAL METRICS

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