



Backtest #46934 · SM · EVO_EVOEVOEVOG_v492

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_EVOEVOEVOG_v492 strategy on SM shows a deceptive 100% win rate driven by a mere two trades, rendering the statistical significance negligible. While the 41.20% ROI and 1.21 Sharpe ratio appear robust, the 32.83% maximum drawdown exposes severe tail risk inherent in such low-frequency execution. This sample size fails to validate edge reliability, as a single loss would have obliterated the entire profit figure. The next step is a rigorous walk-forward analysis on out-of-sample data to verify if the signal logic holds beyond these specific market conditions.

ADDITIONAL METRICS

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