



Backtest #49415 · SM · EVO_EVOEVOEVOE_v782

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_v782 strategy on SM shows a deceptive 100% win rate driven by only two trades, rendering statistical confidence negligible for live deployment. A 32.83% drawdown against a modest 41.20% ROI indicates excessive volatility risk that could easily reverse the gains in a broader market. We must expand the sample size significantly before trusting this signal logic as a production system. The next step is to backtest this strategy on a wider time horizon to validate if the perfect win rate is an artifact of overfitting or a genuine anomaly.

ADDITIONAL METRICS

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