



Backtest #33536 · SM · EVO_EVOEVOEVOE_v539

ROI	Sharpe	Win Rate	Max Drawdown
+38.54%	1.17	100.0%	-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v539 strategy on SM generated a 38.54% ROI with a perfect 100% win rate, yet the 32.83% maximum drawdown reveals catastrophic risk concentration. With only two trades executed, the statistical power is negligible, making the flawless win rate highly unreliable and indicative of overfitting rather than robustness. While the final capital of \$13,858.32 appears attractive, the low trade count and high drawdown suggest the model lacks resilience in volatile conditions. The next step is to expand the sample size through walk-forward analysis to validate if this performance persists across unseen market regimes.

ADDITIONAL METRICS

CAGR	38.54%
Sortino Ratio	0.85
Turnover	4.89x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$13858.32