



Backtest #44049 · SM · EVO_EVOEVOEVOE_v1778

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_v1778 strategy on SM delivered a +41.20% ROI with a perfect 100% win rate, yet this statistical anomaly is likely overfitting given the sample size of only two trades. A max drawdown of 32.83% exposes significant tail risk, while the Sharpe ratio of 1.21 lacks the robustness required for institutional deployment without further validation. The results suggest the strategy capitalizes on specific, low-frequency market conditions rather than providing a reliable alpha source. Before any live implementation, you must expand the backtest horizon to hundreds of trades and stress-test for regime changes.

ADDITIONAL METRICS

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