



Backtest #47778 · SM · EVO_EVOEVOEVOE_v728

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_v728 strategy on SM shows a stark contradiction: while the 100% win rate and +41.20% ROI look promising, the sample size of only two trades renders the Sharpe ratio of 1.21 statistically meaningless. A maximum drawdown of 32.83% indicates significant volatility that could wipe out gains if a third loss occurs, suggesting the system is overfitted to a specific market condition rather than finding robust alpha. This result lacks the statistical confidence needed for institutional deployment, as extreme performance metrics on minimal data often signal regime dependency or a lucky anomaly. The priority is to expand the test period and increase trade frequency to validate whether this edge holds across different market regimes before

ADDITIONAL METRICS

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