



Backtest #50561 · SM · EVO_EVOEVOEVOE_v1731

ROI	Sharpe	Win Rate	Max Drawdown
+43.36%	1.26	100.0%	-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1731 strategy on SM shows a concerning disconnect between a perfect 100% win rate and a significant 32.83% drawdown, driven by only two trades in the sample. Such a small dataset creates high statistical noise, meaning the apparent perfection is likely overfitting rather than a robust edge. While the positive ROI and 1.26 Sharpe ratio are promising, the extreme drawdown suggests an unacceptably high single-trade risk profile for institutional standards. We must immediately broaden the parameter search and test this logic against out-of-sample data to validate its true viability.

ADDITIONAL METRICS

CAGR	43.36%
Sortino Ratio	0.97
Turnover	4.94x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$14340.32