



Backtest #49388 · SM · EVO_EVOEVOEVOE_v1826

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_v1826 strategy on SM shows a 41.20% ROI, yet a 32.83% drawdown and only two trades reveal severe overfitting risks. A perfect 100% win rate with such low trade volume lacks statistical confidence for institutional deployment. While the 1.21 Sharpe ratio suggests reasonable risk-adjusted returns, the extreme volatility indicates fragile logic. We must expand the sample size across multiple market regimes before considering this approach viable.

ADDITIONAL METRICS

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