



Backtest #52786 · SM · EVO_EVOEVOE_v1871

ROI	Sharpe	Win Rate	Max Drawdown
+46.62%	1.32	100.0%	-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOE_v1871 strategy on SM shows a deceptive 100% win rate and 46.62% ROI driven by a single entry, creating a statistically insignificant sample for institutional deployment. A 32.83% drawdown despite one winning trade suggests extreme volatility exposure or a catastrophic loss in a different market regime. The low Sharpe ratio of 1.32 confirms that returns are not sufficiently diversified to justify capital allocation at scale. Before live execution, we must run a walk-forward analysis with at least 1,000 simulated trades to validate consistency across varying market conditions.

ADDITIONAL METRICS

CAGR	46.62%
Sortino Ratio	1.02
Turnover	4.98x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$14666.15