



Backtest #37229 · SM · EVO_EVOEVOEVOE_v2044

ROI	Sharpe	Win Rate	Max Drawdown
+39.37%	1.18	100.0%	-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2044 strategy generated a +39.37% ROI with a perfect 100% win rate on only two trades, creating a statistically insignificant sample that cannot support robust conclusions. A Sharpe ratio of 1.18 suggests reasonable risk-adjusted returns, yet the 32.83% maximum drawdown reveals a severe lack of downside protection despite the flawless win record. This extreme win rate combined with minimal trade count is a classic overfitting pattern, likely capturing noise rather than a genuine market edge. The next step must be to expand the backtest window and increase trade frequency to validate performance under varied market regimes.

ADDITIONAL METRICS

CAGR	39.37%
Sortino Ratio	0.90
Turnover	4.90x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$13941.23