



Backtest #44099 · SM · EVO_EVOEVOEVOE_v1787

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_v1787 strategy generated a +41.20% ROI on Symbol SM with a perfect 100% win rate, yet this statistical anomaly is driven by a sample size of only two trades, rendering the 1.21 Sharpe ratio and 100% win rate meaningless indicators of robustness. The 32.83% maximum drawdown reveals significant volatility exposure that the current parameters fail to mitigate, suggesting the model is overfitting to specific price moves rather than capturing a sustainable edge. Without additional data points, we cannot confidently distinguish between genuine alpha and random noise, making any forward-looking deployment highly speculative. The immediate next step is to retrain the model with expanded backtest parameters to accumulate at least fifty

ADDITIONAL METRICS

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