



Backtest #44722 · SM · EVO_EVOEVOEVOE_v2267

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_v2267 backtest on SM shows a deceptive 100% win rate driven by a mere two trades, which provides insufficient statistical confidence to generalize performance. While the 41.20% ROI and 1.21 Sharpe ratio are impressive, the massive 32.83% maximum drawdown reveals extreme volatility and fragility in capital preservation. A perfect win count with such a wide equity swing suggests the strategy is overfitting to specific noise rather than capturing a robust edge. We must expand the sample size significantly before deploying live capital, as current data cannot support risk-adjusted return claims. The next step is to run a walk-forward analysis on SM to validate if the strategy holds across different market regimes.

ADDITIONAL METRICS

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