



Backtest #44723 · 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 strategy on SM generated a +41.20% return, but the 100% win rate across only two trades indicates severe overfitting and lacks statistical significance. A 32.83% maximum drawdown reveals excessive volatility risk that contradicts the apparent success of the single winning trade. Such a sparse sample size cannot reliably forecast future performance or validate the Sharpe ratio of 1.21. We must expand the testing window or adjust parameters to generate a larger trade dataset for genuine confidence.

ADDITIONAL METRICS

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