



Backtest #47481 · SM · EVO_EVOEVOE_v667

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 backtest for SM using EVO_EVOEVOE_v667 shows a 41.20% ROI and perfect 100% win rate, yet the sample of only two trades creates severe statistical noise that invalidates the 1.21 Sharpe ratio and 32.83% drawdown figures. A flawless win rate on such a tiny dataset is likely overfitting rather than a robust edge, making the performance metrics unreliable for institutional deployment. Without expanding the sample size through historical walk-forward analysis or live data, we cannot determine if the strategy has genuine predictive power or merely luck. The next critical step is to retrain the model on a broader historical window and validate it against out-of-sample data before considering any capital allocation.

ADDITIONAL METRICS

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