



Backtest #48912 · SM · EVO_EVOEVOEVOE_v2307

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_v2307 backtest on SM shows a perfect 100% win rate, but only two trades make the results statistically insignificant and prone to overfitting. A 32.83% drawdown despite flawless wins suggests poor position sizing or aggressive stops that were rarely, if ever, tested. The 1.21 Sharpe ratio indicates marginal risk-adjusted returns for the high volatility inherent in a small sample. You must expand the test window or reduce trade count to validate if this performance is replicable or an outlier.

ADDITIONAL METRICS

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