



Backtest #53340 · SM · EVO_EVOEVOEVOE_v2371

ROI	Sharpe	Win Rate	Max Drawdown
+46.62%	1.32	100.0%	-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2371 strategy on SM generated +46.62% ROI with a perfect 100% win rate, yet a 32.83% maximum drawdown and only two trades reveal severe overfitting. A sample size of two trades provides zero statistical confidence, making the 1.32 Sharpe ratio meaningless as it cannot distinguish skill from noise. This result likely captures random market noise rather than a robust edge, evidenced by the lack of trade frequency. The immediate next step is to run a walk-forward analysis on at least 100 trades to validate strategy stability.

ADDITIONAL METRICS

CAGR	46.62%
Sortino Ratio	1.02
Turnover	4.98x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$14666.15