



Backtest #55701 · SM · EVO_EVOEVOEVOE_v2185

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_v2185 strategy on SM delivered a 46.62% ROI with a perfect 100% win rate, but this outcome is statistically insignificant due to only two trades. A maximum drawdown of 32.83% reveals extreme volatility risk, while a Sharpe ratio of 1.32 suggests moderate efficiency despite the narrow sample. Such a high win rate in a minimal trade count is likely an overfitting artifact rather than a robust alpha signal. The next step is to run a walk-forward analysis on 50+ historical epochs to validate whether the strategy generalizes beyond this specific sequence.

ADDITIONAL METRICS

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