



Backtest #55754 · SM · EVO_EVOEVOEVOE_v2071

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_v2071 strategy on SM achieved a remarkable 100% win rate and +46.62% ROI, driven by just two trades, which creates severe overfitting risk. While the 1.32 Sharpe ratio suggests efficient gains, the 32.83% maximum drawdown highlights extreme volatility exposure during those few executions. With such a tiny sample size, these results are statistically insignificant and likely capture noise rather than robust market edge. To validate the approach, you must run a walk-forward analysis across multiple market regimes to confirm performance consistency beyond this narrow sample.

ADDITIONAL METRICS

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