



Backtest #47336 · SM · EVO_EVOEVOEVOE_v633

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_v633 strategy generated a nominal +41.20% ROI with a perfect 100% win rate, yet a single 32.83% drawdown and only two trades indicate severe overfitting rather than robustness. Such a low trade count provides insufficient statistical confidence to validate the strategy's Sharpe ratio of 1.21 in live markets. The apparent perfection likely stems from curve fitting on specific noise rather than a genuine edge. You must run a walk-forward analysis on a larger dataset to verify if the strategy generalizes beyond the current sample.

ADDITIONAL METRICS

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