



Backtest #47337 · 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 backtest on SM shows a +41.20% ROI with a perfect 100% win rate, yet this statistical confidence is entirely illusory due to a sample size of only two trades. A 32.83% max drawdown indicates severe volatility exposure, while the 1.21 Sharpe ratio remains modest for such high nominal returns. Such a small dataset cannot validate strategy robustness or rule out significant overfitting to noise. We must run a walk-forward analysis with expanded parameters before deploying live capital to verify if these results generalize beyond this specific market regime.

ADDITIONAL METRICS

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