



Backtest #49713 · SM · EVO_EVOEVOEVOE_v742

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_v742 strategy generated a 41.20% ROI with zero losses, yet this perfect record stems from a dangerously small sample of only two trades. A 100% win rate on such limited data lacks statistical significance and likely reflects overfitting rather than genuine predictive edge. The substantial 32.83% maximum drawdown indicates the model is highly fragile and susceptible to regime shifts not present in the simulation. Moving forward, you must validate this approach with a walk-forward analysis on an out-of-sample dataset to test its robustness beyond these specific instances.

ADDITIONAL METRICS

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