



Backtest #50023 · SM · EVO_EVOEVOE_v1870

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_EVOEVOE_v1870 strategy on SM delivered a 41.20% return with a perfect 100% win rate, yet the 32.83% maximum drawdown and extremely low trade count of two reveal a dangerously overfitted model. Such a sample size provides zero statistical confidence, suggesting the strategy captures noise rather than a genuine market edge. The high Sharpe ratio of 1.21 is misleading without sufficient data to prove risk-adjusted consistency across different market regimes. We must immediately retrain the model with walk-forward analysis and expand the backtest horizon to validate performance before live deployment.

ADDITIONAL METRICS

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