



Backtest #44732 · SM · EVO_EVOEVOEVOE_v2268

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_v2268 backtest on SM shows a perfect win rate and positive ROI, yet the 32.83% drawdown and only two trades reveal extreme statistical noise rather than robust performance. A 100% win rate with such a small sample size lacks any meaningful confidence interval and likely reflects overfitting or random luck. The high drawdown indicates significant risk exposure that contradicts the superficially strong return metrics. You must validate this strategy on a wider dataset and introduce stricter risk controls 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