



Backtest #49742 · SM · EVO_EVOEVOEVOE_v1684

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_v1684 strategy on SM shows a +41.20% return, but a 100% win rate across only two trades indicates severe overfitting rather than robust edge. A 32.83% maximum drawdown paired with a Sharpe ratio of 1.21 suggests the model captures noise instead of sustainable alpha. With such a tiny sample size, statistical significance is nonexistent, making the apparent profitability an artifact of survivorship bias. To validate performance, run a walk-forward analysis on a larger dataset to ensure the strategy holds under unseen market conditions.

ADDITIONAL METRICS

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