



Backtest #50088 · SM · EVO_EVOEVOEVOE_v1877

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_v1877 strategy on SM achieved a 41.20% return with a perfect 100% win rate, but this statistical anomaly is meaningless given the sample size of only two trades. A maximum drawdown of 32.83% reveals extreme vulnerability to adverse price movements, while the low Sharpe ratio of 1.21 indicates poor risk-adjusted performance relative to the capital deployed. The results suggest the signal logic is overfitting to specific microstructures rather than capturing a robust market inefficiency. Running a longer backtest with a randomized walk-forward validation set is the immediate priority to verify if this performance persists outside the training data. This analysis remains educational and does not constitute investment advice.

ADDITIONAL METRICS

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