



Backtest #47407 · SM · EVO_EVOEVOE_v847

ROI

+41.20%

Sharpe

1.21

Win Rate

100.0%

Max Drawdown

-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_EVOEVOE_v847 strategy on SM delivered a sharp +41.20% return with a flawless 100% win rate, yet a sample size of only two trades renders these statistics statistically insignificant. A maximum drawdown of 32.83% exposes substantial tail risk that the current data mask entirely, while a Sharpe ratio of 1.21 lacks meaningful context without trade frequency. This performance is likely an artifact of overfitting rather than a robust market edge. You must immediately expand the sample size by backtesting across multiple years and market regimes to validate reliability.

ADDITIONAL METRICS

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