



Backtest #51321 · SM · EVO_EVOEVOEVOE_v1938

ROI

+43.36%

Sharpe

1.26

Win Rate

100.0%

Max Drawdown

-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_EVOEVOEVOE_v1938 strategy on SM generated a 43.36% ROI with a perfect 100% win rate, yet the sample size of only two trades creates severe statistical overfitting risk. A max drawdown of 32.83% suggests extreme exposure concentration, while the 1.26 Sharpe ratio is misleadingly inflated by the lack of losing trades in this minimal dataset. This result is likely a curve fit to historical noise rather than a robust alpha signal, as two data points cannot validate a strategy's resilience. The next step is to expand the lookback period or introduce randomization to test if these parameters survive out-of-sample validation.

ADDITIONAL METRICS

CAGR	43.36%
Sortino Ratio	0.97
Turnover	4.94x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$14340.32