



Backtest #55519 · SM · EVO_EVOEVOEVOE_v2178

ROI

+46.62%

Sharpe

1.32

Win Rate

100.0%

Max Drawdown

-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_EVOEVOEVOE_v2178 strategy on SM generated a 46.62% gain with a perfect 100% win rate, yet the sample of only two trades renders these statistics statistically insignificant and prone to overfitting. A maximum drawdown of 32.83% indicates severe volatility exposure that the strategy failed to mitigate during its initial run. The 1.32 Sharpe ratio suggests reasonable risk-adjusted returns per trade, but the lack of diversification in a small sample undermines confidence in the model's robustness. We must expand the sample size by running the strategy across multiple market regimes and timeframes before considering deployment.

ADDITIONAL METRICS

CAGR	46.62%
Sortino Ratio	1.02
Turnover	4.98x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$14666.15