



Backtest #46536 · SM · EVO_EVOEVOEVOE_v2408

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 100 percent win rate over just two trades is statistically meaningless and masks a severe 32.83 percent drawdown that signals high volatility risk. While the 41.20 percent ROI looks attractive, the small sample size provides zero confidence in the strategy's long-term edge or Sharpe ratio of 1.21. This performance likely reflects favorable market conditions rather than robust logic. Extend the backtest to at least one hundred trades across multiple market regimes to validate consistency before considering any deployment.

ADDITIONAL METRICS

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