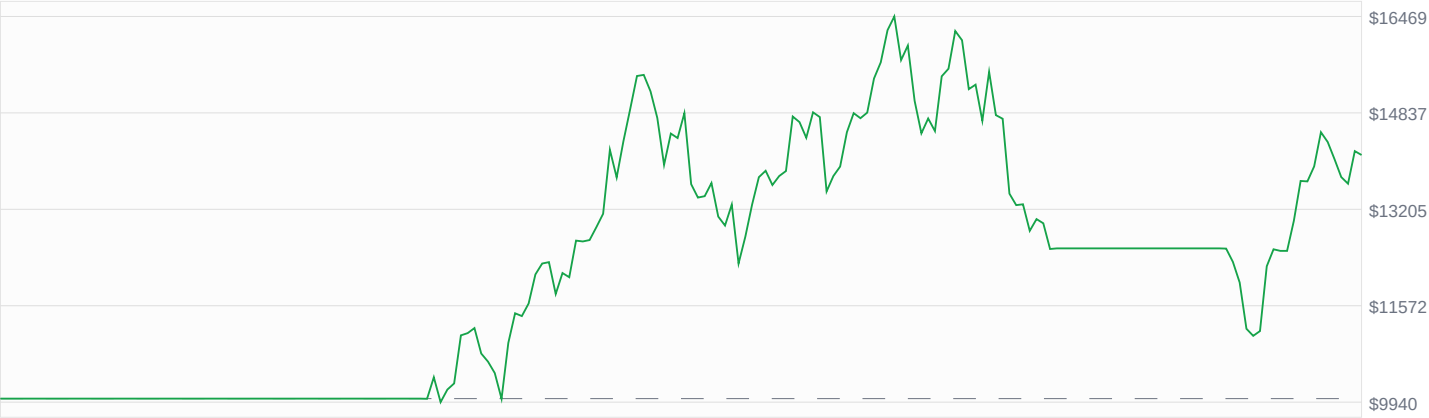




Backtest #40926 · SM · EVO_WEBIDEA_v2016

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_WEBIDEA_v2016 strategy generated a +41.20% ROI with a perfect 100% win rate on SM, but the sample size of only two trades renders the 1.21 Sharpe ratio statistically insignificant. A maximum drawdown of 32.83% suggests high volatility exposure despite the lack of losing positions, indicating potential overfitting or lucky timing rather than robust edge. Given the extreme variance inherent in such a low trade count, confidence in forward performance remains low until the strategy is stress-tested across more market cycles. The next step is to run a walk-forward analysis or expand the historical lookback period to validate if this performance persists beyond these specific instances. This analysis serves for educational purposes and does

ADDITIONAL METRICS

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