



Backtest #45121 · SM · EVO_WEBIDEA_v2263

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 backtest for SM under EVO_WEBIDEA_v2263 shows a 41.20% ROI with a perfect 100% win rate, but this sample size of only two trades is statistically insignificant. A 32.83% maximum drawdown suggests high volatility exposure that the strategy has not yet tested under stress, rendering the 1.21 Sharpe ratio unreliable. The strategy likely exploits a specific market anomaly rather than capturing a robust trend, leading to exaggerated performance metrics. We must run a forward simulation or expand the backtest window to validate signal consistency before deployment.

ADDITIONAL METRICS

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