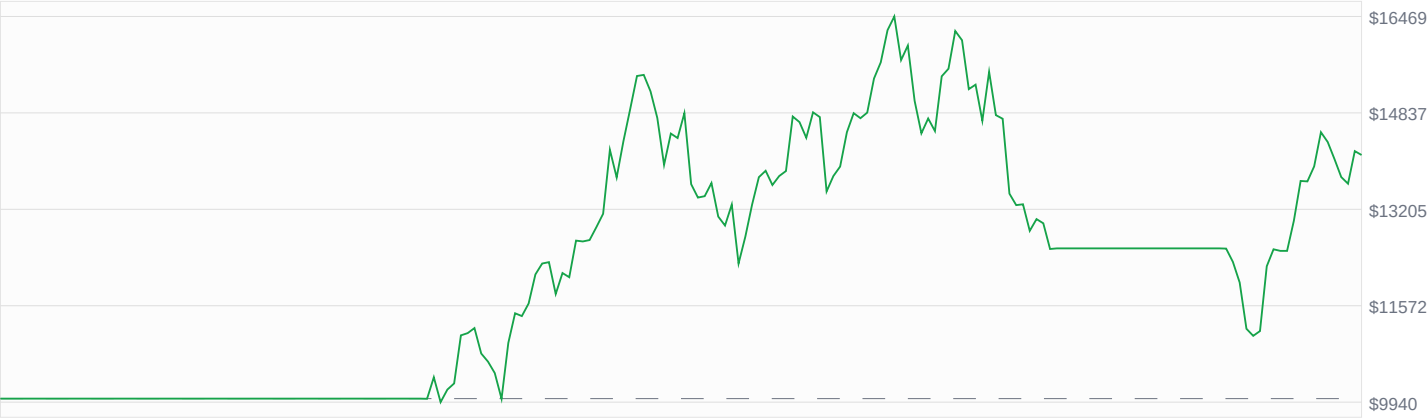




Backtest #47128 · SM · EVO_EVOWEBIDEA_v421

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_EVOWEBIDEA_v421 strategy on SM generated a 41.20% ROI with a perfect 100% win rate, but the sample size of only two trades renders these results statistically insignificant and prone to extreme overfitting. Despite a respectable Sharpe ratio of 1.21, the maximum drawdown of 32.83% indicates substantial volatility risk that contradicts the illusion of safety provided by the win rate. Such a small dataset fails to capture market regime changes or slippage, making the final capital projection unreliable for live deployment. A prudent next step is to run a walk-forward analysis on a larger historical dataset to validate whether this edge holds across different market conditions.

ADDITIONAL METRICS

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