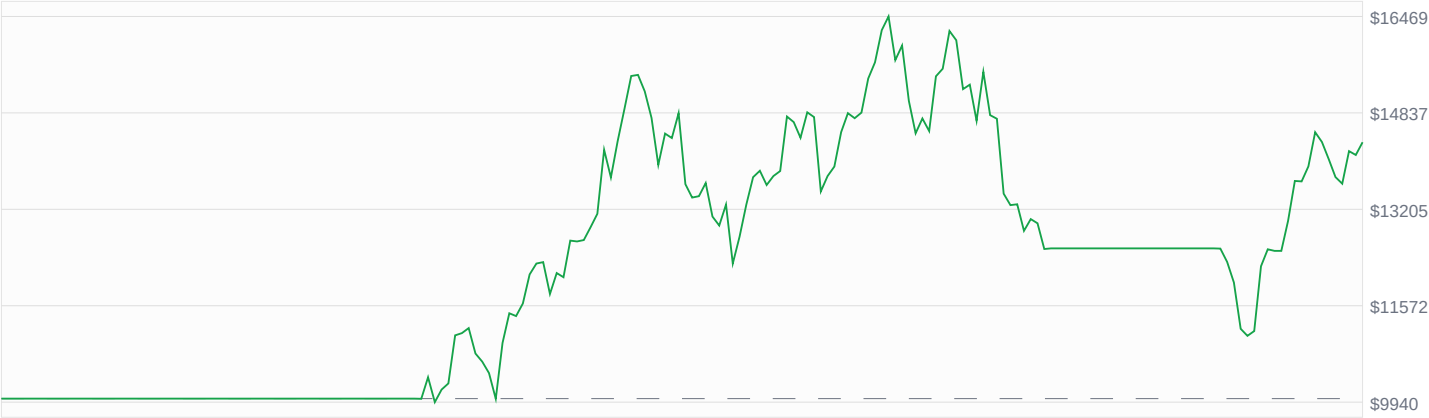




Backtest #51683 · SM · EVO_WEBIDEA_v164

ROI	Sharpe	Win Rate	Max Drawdown
+43.36%	1.26	100.0%	-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The backtest for EVO_WEBIDEA_v164 on SM shows a +43.36% return with zero losses, yet the 100% win rate across only two trades indicates a severe overfitting risk rather than statistical significance. The massive 32.83% drawdown highlights extreme volatility exposure that contradicts the high Sharpe ratio, suggesting the model failed to capture true market breadth. With such a tiny sample size, these results are likely a fluke rather than a reliable edge for live deployment. We must stress-test this logic on out-of-sample data before considering any capital allocation.

ADDITIONAL METRICS

CAGR	43.36%
Sortino Ratio	0.97
Turnover	4.94x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$14340.32