



Backtest #56415 · SM · EVO_EVOWEBIDEA_v301

ROI	Sharpe	Win Rate	Max Drawdown
+46.62%	1.32	100.0%	-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v301 backtest on SM shows a +46.62% return with a perfect 100% win rate, yet the statistical confidence is negligible due to only two trades. A 32.83% maximum drawdown reveals extreme volatility exposure that a 1.32 Sharpe ratio cannot fully mitigate in such a small sample size. Relying on this signal is dangerous because the outcome likely reflects luck rather than a robust edge in the SM asset. We must expand the sample size before deploying capital to validate whether the strategy holds under diverse market conditions.

ADDITIONAL METRICS

CAGR	46.62%
Sortino Ratio	1.02
Turnover	4.98x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$14666.15