



Backtest #35484 · SM · EVO_EVOWEBIDEA_v361

ROI	Sharpe	Win Rate	Max Drawdown
+45.06%	1.30	100.0%	-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v361 strategy on SM delivered a +45.06% return with a perfect 100% win rate and a 1.30 Sharpe ratio, driven by only two trades. However, a 32.83% max drawdown and such a small sample size severely undermine statistical confidence, making the results statistically insignificant and prone to overfitting. While the profit factor appears robust, the extreme volatility suggests a fragile position sizing or entry logic that failed to account for adverse price action. The immediate next step is to expand the sample size through walk-forward analysis and stress-test the strategy against different market regimes to validate its resilience.

ADDITIONAL METRICS

CAGR	45.06%
Sortino Ratio	0.95
Turnover	4.96x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$14509.98