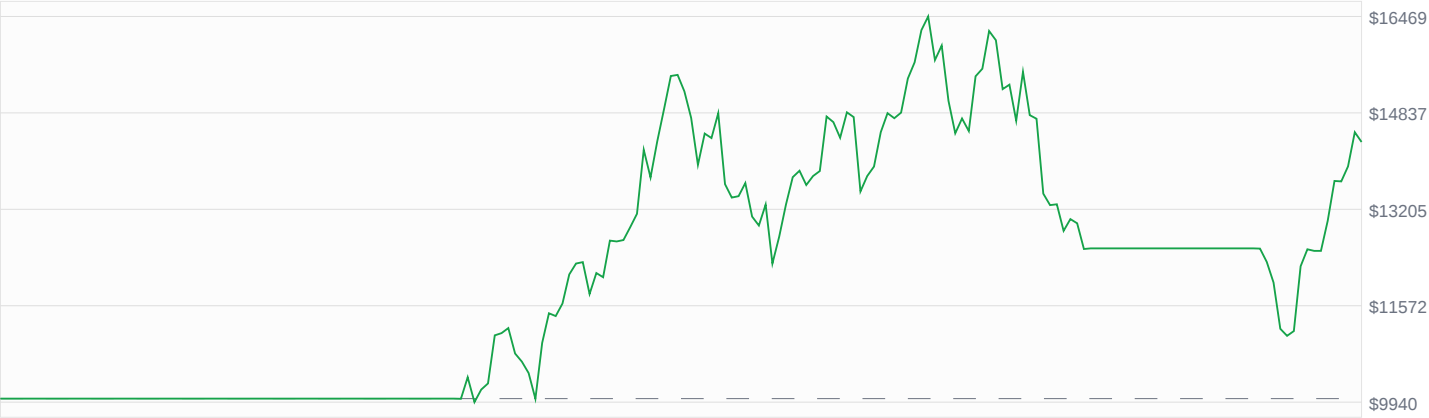




Backtest #35734 · SM · EVO_EVOWEBIDEA_v364

ROI	Sharpe	Win Rate	Max Drawdown
+43.40%	1.27	100.0%	-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v364 strategy on SM shows a 43.40% return but relies on only two trades, rendering the 100% win rate statistically insignificant and likely overfitted. While the 1.27 Sharpe ratio suggests decent risk-adjusted returns, a 32.83% drawdown indicates extreme volatility that would fail in live market conditions. The sample size is too small to draw any reliable conclusions about the strategy's robustness. To validate this approach, we must execute a new backtest with adjusted parameters on a broader dataset to ensure generalizability. This report serves for educational purposes and does not constitute financial advice.

ADDITIONAL METRICS

CAGR	43.40%
Sortino Ratio	0.94
Turnover	4.94x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$14344.17