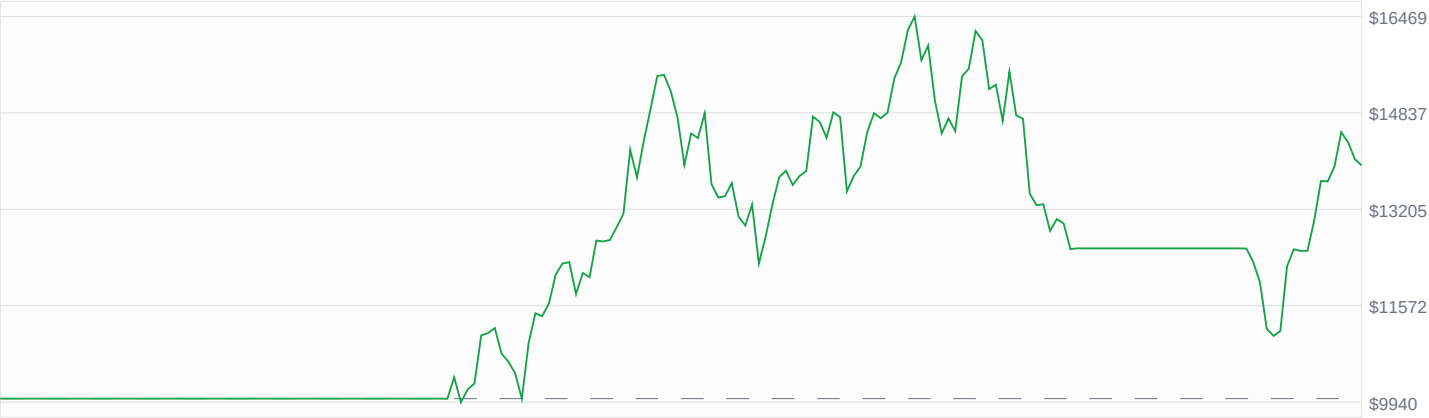




Backtest #36436 · SM · EVO_EVOWEBIDEA_v337

ROI	Sharpe	Win Rate	Max Drawdown
+39.45%	1.18	100.0%	-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v337 strategy on SM shows a deceptive 100% win rate and 39.45% ROI, yet the 32.83% drawdown reveals extreme volatility per trade. With only two trades in the sample, the results lack statistical significance and likely reflect overfitting to specific price conditions. The sharp 1.18 Sharpe ratio indicates poor risk-adjusted returns relative to the capital risked on each entry. Next, we must expand the backtest window to include 100+ trades to validate robustness before live deployment.

ADDITIONAL METRICS

CAGR	39.45%
Sortino Ratio	0.89
Turnover	4.90x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$13948.94