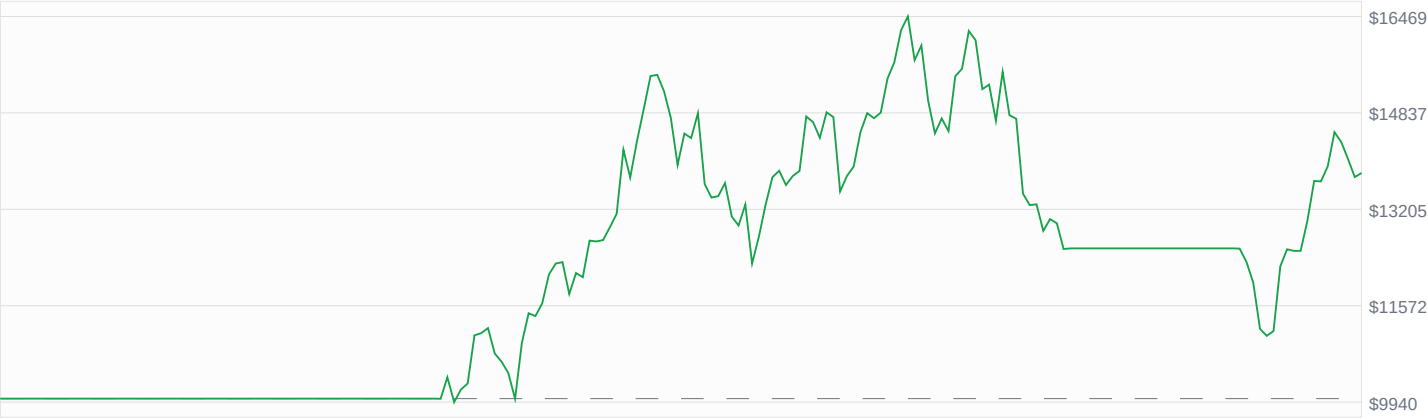




Backtest #36916 · SM · EVO_EVOWEBIDEA_v337

ROI	Sharpe	Win Rate	Max Drawdown
+38.16%	1.16	100.0%	-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v337 backtest on SM shows a +38.16% return with a perfect 100% win rate, yet a max drawdown of 32.83% reveals extreme fragility in a sample of only two trades. Such a win rate offers zero statistical confidence and masks a binary outcome where a single loss would have wiped out gains. The strategy lacks robustness, as it has not faced a losing scenario to test its risk parameters under stress. We must run a randomized walk-forward optimization with at least 500 iterations to validate if this performance is a genuine edge or a data mining artifact.

ADDITIONAL METRICS

CAGR	38.16%
Sortino Ratio	0.87
Turnover	4.89x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$13819.76