



Backtest #39040 · SM · EVO_WEBIDEA_v1500

ROI	Sharpe	Win Rate	Max Drawdown
+41.20%	1.21	100.0%	-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v1500 strategy generated a 41.2% return with a perfect win rate, but the statistical significance is critically low given only two executed trades. A 32.8% drawdown alongside a Sharpe of 1.21 suggests high volatility and potential overfitting rather than robust trend-following capability. We must treat these results as noise until the sample size expands, as current performance metrics lack reliability for institutional deployment. The immediate next step is to expand the backtesting window across multiple market regimes to validate if this edge persists beyond the initial two signals.

ADDITIONAL METRICS

CAGR	41.20%
Sortino Ratio	0.94
Turnover	4.92x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$14124.38