



Backtest #46914 · SM · EVO_WEBIDEA_v443

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_v443 backtest on SM shows extreme risk: a perfect 100% win rate across only two trades inflates confidence, masking the 32.83% drawdown and lack of statistical significance. While the +41.20% ROI and 1.21 Sharpe ratio appear impressive, the tiny sample size makes these metrics unreliable proxies for live performance. One trade likely drove the entire return, suggesting the strategy lacks robustness against normal market noise. You must run a larger out-of-sample test on SM before deploying capital to validate if the signals generalize beyond this lucky streak.

ADDITIONAL METRICS

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