



Backtest #52068 · SM · EVO_EVOWEBIDEA_v367

ROI	Sharpe	Win Rate	Max Drawdown
+46.62%	1.32	100.0%	-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v367 strategy delivered a +46.62% ROI on SM with a perfect 100% win rate across just two trades, yet the 32.83% maximum drawdown exposes extreme fragility. A Sharpe ratio of 1.32 is respectable, but statistical significance is virtually impossible to assess with such a minimal sample size. The flawless record likely masks overfitting or an extreme outlier rather than a robust alpha. Before deploying live capital, you must expand the backtest to include walk-forward analysis and stress test against different market regimes.

ADDITIONAL METRICS

CAGR	46.62%
Sortino Ratio	1.02
Turnover	4.98x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$14666.15