



Backtest #56607 · SM · EVO_EVOWEBIDEA_v400

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_v400 backtest shows a 46.62% return on Symbol SM, but the 100% win rate across only two trades indicates a statistically insignificant sample size. Such a perfect record is likely a random anomaly rather than a robust edge, especially given the substantial 32.83% maximum drawdown that exposes significant tail risk. The high Sharpe ratio of 1.32 is misleading without more data points to confirm consistency. We must reject this strategy until we validate it against a larger dataset to ensure the returns are not purely coincidental.

ADDITIONAL METRICS

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