



Backtest #48276 · SM · EVO_WEBIDEA_v1728

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_v1728 strategy on SM generated a +41.20% ROI and a perfect 100% win rate, but these metrics are statistically meaningless given only two trades. A 32.83% maximum drawdown indicates extreme volatility and poor risk-adjusted returns despite the high Sharpe ratio of 1.21. Relying on such a small sample size creates a dangerous illusion of stability that often collapses under live market conditions. We must expand the parameter space or shift to a longer time horizon to validate the strategy before deployment.

ADDITIONAL METRICS

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