



Backtest #49566 · SM · EVO\_WEBIDEA\_v89

|         |        |          |              |
|---------|--------|----------|--------------|
| 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\_v89 strategy on SM generated a 41.20% return, yet the 100% win rate across only two trades offers zero statistical confidence. A max drawdown of 32.83% reveals that extreme losses are hidden behind a misleadingly perfect record. This sample size is too small to validate the robustness of the strategy against typical market noise. We must expand the backtest window or adjust parameters to accumulate sufficient trade data for meaningful analysis.

ADDITIONAL METRICS

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