



Backtest #50909 · SM · EVO_WEBIDEA_v122

ROI	Sharpe	Win Rate	Max Drawdown
+43.36%	1.26	100.0%	-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v122 strategy on SM achieved a perfect 100% win rate and returned 43.36%, yet the sample size of only two trades renders these metrics statistically insignificant. A maximum drawdown of 32.83% reveals high volatility and potential slippage risks that the current data cannot fully capture. Relying on such a narrow sample is dangerous as it likely overfits to specific market conditions rather than reflecting robust performance. We must expand the test across multiple timeframes or historical periods to validate the strategy before deploying live capital.

ADDITIONAL METRICS

CAGR	43.36%
Sortino Ratio	0.97
Turnover	4.94x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$14340.32