



Backtest #51634 · SM · EVO_EVOWEBIDEA_v322

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_EVOWEBIDEA_v322 backtest on SM shows a +43.36% ROI and a perfect 100% win rate, yet the single trade sample size renders these figures statistically insignificant. A 32.83% maximum drawdown on two trades indicates extreme volatility exposure rather than robust strategy performance. This result is likely an overfitting artifact rather than a reliable alpha signal for live deployment. We must expand the test period or adjust parameters to validate whether this edge holds under varied market regimes.

ADDITIONAL METRICS

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