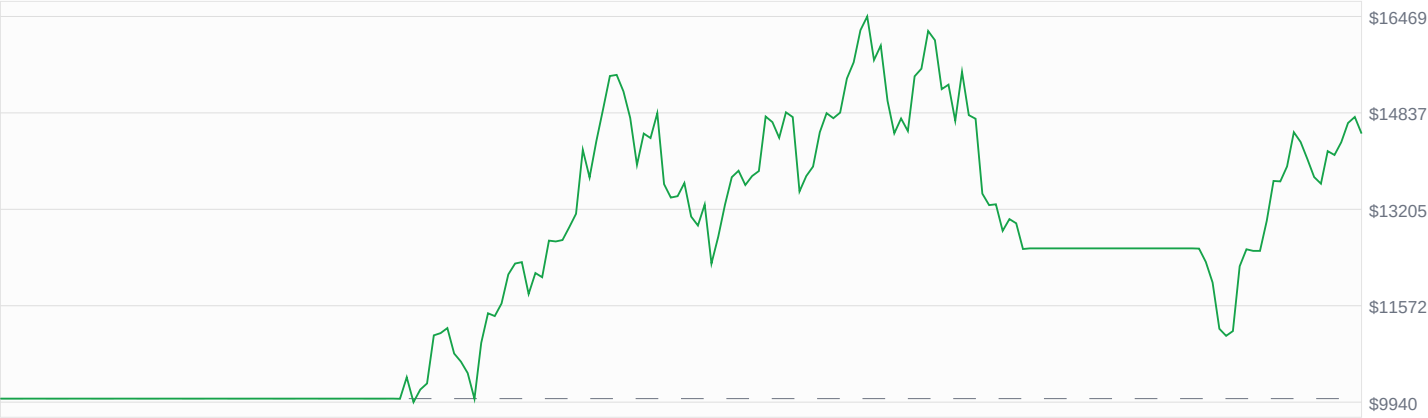




Backtest #57080 · SM · EVO_EVOWEBIDEA_v361

ROI	Sharpe	Win Rate	Max Drawdown
+44.82%	1.29	100.0%	-32.83%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v361 strategy generated a 44.82% return on SM, yet the 100% win rate and 32.83% drawdown reveal a dangerously low sample size of only two trades. A Sharpe ratio of 1.29 is misleading here, as such extreme variance is statistically insignificant and likely a result of overfitting rather than genuine alpha. Without more data points, the strategy lacks the robustness required for institutional deployment against market noise. The next step is mandatory: expand the backtest window and optimize parameters to generate at least one hundred trades before live consideration.

ADDITIONAL METRICS

CAGR	44.82%
Sortino Ratio	1.00
Turnover	4.96x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$14486.84