



Backtest #22851 · BWB · EVO_EVOEVOGG1R_v1656

ROI	Sharpe	Win Rate	Max Drawdown
+3.31%	0.33	33.3%	-9.71%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy yielded a modest 3.31% ROI but suffered a punishing 9.71% drawdown with a 0.33 Sharpe ratio. A win rate of only 33.3% across just three trades indicates high variance and insufficient statistical confidence for replication. The risk-adjusted returns are poor, suggesting the signal logic lacks robustness or the sample is too small to be meaningful. Immediate next steps involve expanding the backtest period to increase trade count and validating signal generation logic to improve consistency.

ADDITIONAL METRICS

CAGR	3.31%
Sortino Ratio	0.26
Turnover	5.84x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$10334.44