



Backtest #22890 · BWB · EVO_EVOEVOGG1R_v1657

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 +3.31% ROI is negligible against a 9.71% max drawdown, yielding a subpar Sharpe of 0.33. With only three trades, the 33.3% win rate offers zero statistical significance for strategy viability. The sample size is too small to distinguish signal from random noise, rendering results academically useless. We must expand the backtest window to capture varied market regimes and ensure at least 50+ trades. Until then, treat this as a null result requiring structural revision.

ADDITIONAL METRICS

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