



Backtest #23548 · BWB · EVO_EVOEVOE_v1800

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-trade sample is too small to trust the +3.31% ROI or 33% win rate. A 9.71% max drawdown with only 3 trades shows high variance, and a Sharpe of 0.33 indicates poor risk-adjusted performance. The strategy lacks statistical significance and cannot be reliably evaluated. Expand the backtest window and trade count before drawing conclusions.

ADDITIONAL METRICS

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