



Backtest #2627 · BWB · EVO_EVOEVOEVOE_v784

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 masks a dangerously low 33.3% win rate and 0.33 Sharpe, suggesting alpha is noise rather than signal. A 9.71% drawdown on just three trades is statistically meaningless for confidence estimation. The sample size is too small to draw reliable conclusions about strategy viability. Next step: run walk-forward optimization with a minimum of 50 trades to validate edge. Until then, treat this as a hypothesis, not a system.

ADDITIONAL METRICS

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