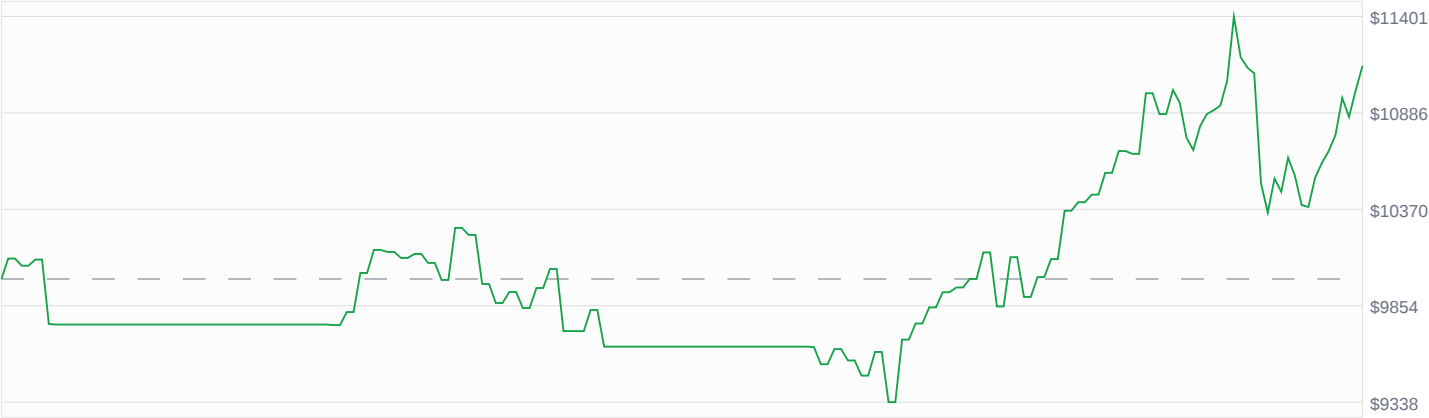




Backtest #27962 · BWB · EVO_EVOEVOE_v702

ROI	Sharpe	Win Rate	Max Drawdown
+11.34%	0.93	33.3%	-9.20%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The +11.34% ROI masks a critically insufficient sample of three trades, rendering the 0.93 Sharpe and 33.3% win rate statistically meaningless for live deployment. While the 9.20% drawdown is manageable, the lack of data points prevents validating edge or robustness against varying market regimes. You must expand the backtest to hundreds of trades to establish statistical confidence before trusting the signal logic. Without this expansion, the results are merely noise masquerading as alpha.

ADDITIONAL METRICS

CAGR	11.34%
Sortino Ratio	0.72
Turnover	5.99x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11137.83