



Backtest #28383 · BWB · EVO_EVOEVOEVOE_v735

ROI

+10.84%

Sharpe

0.90

Win Rate

33.3%

Max Drawdown

-9.20%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy achieved a modest 10.84% ROI with a Sharpe ratio of 0.90, yet the 33.3% win rate indicates heavy reliance on infrequent high-impact trades. With only three total trades, the statistical sample is insufficient to establish meaningful confidence or distinguish alpha from random noise. The 9.20% max drawdown aligns with the low win rate, suggesting significant risk per position that could erode capital during unfavorable regimes. Results are likely overfit to the specific backtest window rather than reflecting robust market dynamics. Further validation requires expanding the sample size across multiple market cycles to verify signal reliability.

ADDITIONAL METRICS

CAGR	10.84%
Sortino Ratio	0.69
Turnover	5.94x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11087.50