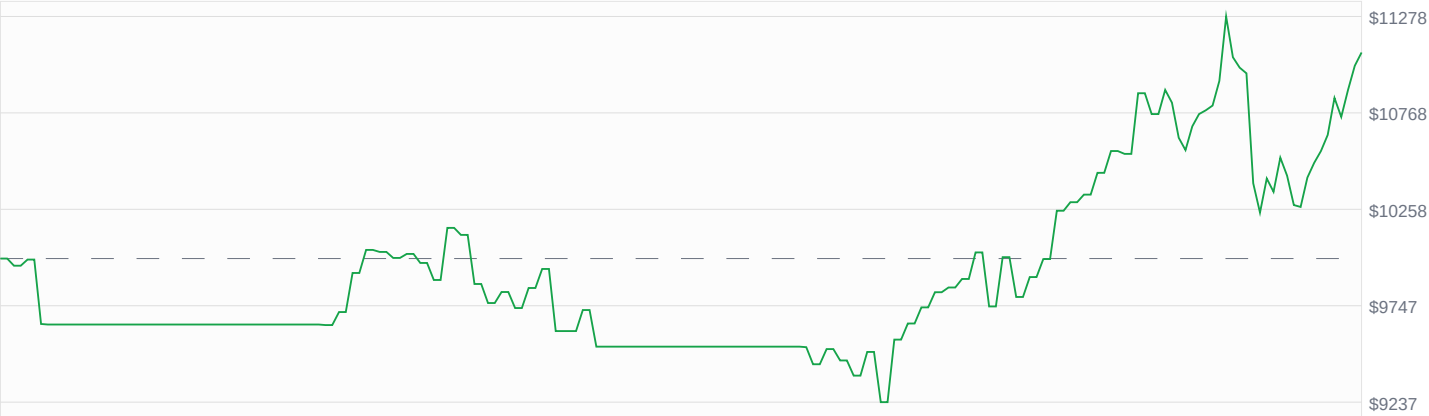




Backtest #28436 · BWB · EVO_EVOEVOE_v764

ROI	Sharpe	Win Rate	Max Drawdown
+10.84%	0.90	33.3%	-9.20%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy yielded a ten percent gain with a reasonable risk profile but the three-trade sample size renders these results statistically insignificant for live deployment. The low win rate of thirty-three percent indicates reliance on large outlier moves rather than consistent edge. While the Sharpe ratio of point nine is acceptable, the high maximum drawdown suggests vulnerability to volatility spikes. Immediate next steps must involve expanding the backtest window to increase trade count and verify robustness.

ADDITIONAL METRICS

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