



Backtest #28543 · BWB · EVO_EVOEVOE_v860

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 +10.84% ROI masks a critically fragile 33.3% win rate and only three trades, rendering the Sharpe ratio of 0.90 statistically meaningless due to severe sample size bias. While the 9.20% drawdown is manageable, the strategy lacks robustness and cannot be trusted for live deployment without extensive validation. You must expand the backtest period to capture diverse market regimes to verify if the returns are alpha or random noise.

ADDITIONAL METRICS

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