



Backtest #29221 · BWB · EVO\_EVOWEBIDEA\_v165

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 generated a +10.84% ROI with a respectable Sharpe of 0.90 despite a high 9.20% drawdown. However, the 33.3% win rate is only based on three total trades, rendering statistical confidence negligible. This tiny sample size cannot validate the edge or distinguish alpha from random variance. You must expand the backtest to at least 50 trades to assess reliability.

ADDITIONAL METRICS

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