



Backtest #29224 · BWB · EVO_EVOWEBIDEA_v180

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 10.84% return with a 0.90 Sharpe ratio, yet the 33.3% win rate and only three total trades severely limit statistical significance. While the 9.20% max drawdown is manageable, the small sample size precludes reliable confidence in the signal's edge or robustness. The results suggest potential alpha but lack the volume needed to distinguish skill from variance. A concrete next step is to expand the backtest period and asset universe to capture more market regimes. This will provide a larger dataset to validate whether the observed performance is repeatable or a statistical outlier.

ADDITIONAL METRICS

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