



Backtest #29440 · BWB · EVO_EVOEVOEVOE_v1856

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 positive ROI and Sharpe ratio of 0.90, indicating effective risk-adjusted returns. However, a win rate of 33.3% on only three trades severely limits statistical confidence. The high drawdown of 9.20% suggests significant volatility relative to the sample size. This small dataset cannot reliably validate the edge or rule out random chance. Expand the backtest with more trades to verify if the performance persists.

ADDITIONAL METRICS

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