



Backtest #29488 · BWB · EVO_EVOEVOEVOG_v514

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 captured positive alpha with a 10.84% ROI and controlled 9.20% drawdown, yet the 0.90 Sharpe and 33.3% win rate signal inconsistent edge. Statistical confidence is critically low given the meager sample of only three trades, rendering these metrics prone to extreme variance. Reliance on such small data risks curve-fitting rather than identifying a robust market regime. Immediate next step is scaling the simulation to at least 100 trades across varied market conditions to verify signal persistence and reduce noise.

ADDITIONAL METRICS

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