



Backtest #29594 · BWB · EVO_EVOEVOE_v559

ROI

+11.39%

Sharpe

0.94

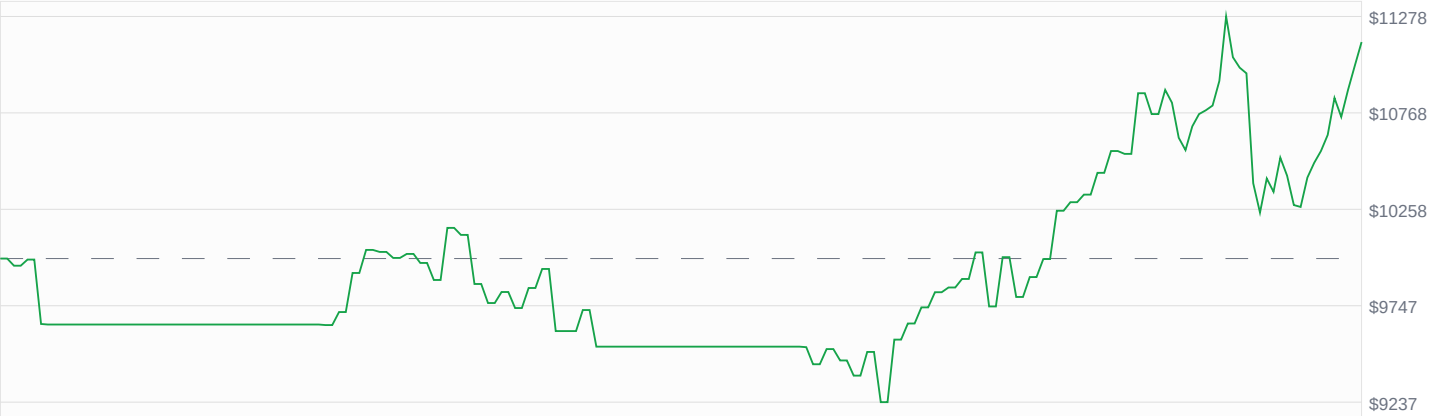
Win Rate

33.3%

Max Drawdown

-9.20%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The 11.39% ROI is overshadowed by a critical n=3 sample size, rendering the 0.94 Sharpe and 33.3% win rate statistically meaningless. A 9.20% drawdown on such few trades masks true tail risk, offering no confidence in the EVO_EVOEVOE_v559 strategy's robustness. While final capital grew, the lack of trade frequency prevents meaningful regression analysis or regime testing. Immediate expansion of the backtest window to include diverse market cycles is required to validate edge.

ADDITIONAL METRICS

CAGR	11.39%
Sortino Ratio	0.72
Turnover	5.95x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11142.66