



Backtest #29652 · BWB · EVO_EVOEVOEVOE_v1953

ROI	Sharpe	Win Rate	Max Drawdown
+11.39%	0.94	33.3%	-9.20%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

This backtest shows a modest ROI of 11.39% with a Sharpe of 0.94, but the win rate is a mere 33.3%. The strategy relies on only 3 trades, which offers no statistical confidence. High drawdown of 9.2% further undermines reliability. We need more data to validate the edge. Expand the sample size immediately.

ADDITIONAL METRICS

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