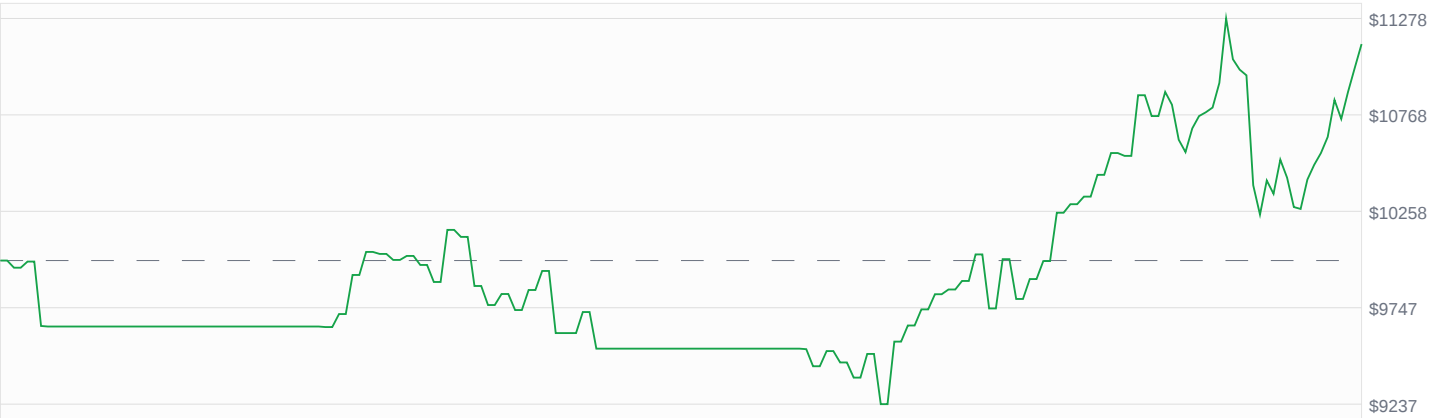




Backtest #29764 · BWB · EVO_EVOEVOE_v572

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

The strategy generated an 11.39% return with a Sharpe ratio of 0.94, yet the 33.3% win rate and only 3 total trades render results statistically insignificant. The 9.20% max drawdown is moderate but dangerous given the tiny sample size, which lacks robustness for institutional confidence. Outliers likely drive the ROI, making the model unreliable for live deployment without further validation. Expand the backtest period to include at least 50 trades to verify if edge persists across different market regimes.

ADDITIONAL METRICS

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