



Backtest #29786 · BWB · EVO_EVOEVOE_v2045

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 yields a respectable ROI of +11.39% with a Sharpe ratio of 0.94, though the 33.3% win rate suggests reliance on few high-conviction trades. However, a sample size of only three trades severely limits statistical confidence, making the results vulnerable to outlier variance. While the 9.20% max drawdown is manageable, the lack of repeatability raises concerns about robustness. Immediate next steps should include extending the backtest period to capture more market cycles and increase the trade count for meaningful statistical significance.

ADDITIONAL METRICS

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