



Backtest #29799 · BWB · EVO_EVOEVOE_v588

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 of 0.94, but the three-trade sample size renders statistical confidence negligible. A 33.3% win rate coupled with 9.20% drawdown suggests high reliance on outlier performances rather than consistent edge. This sparse data cannot validate the mean reversion logic or distinguish skill from variance. We must expand the backtest window to capture more market regimes before considering deployment.

ADDITIONAL METRICS

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