



Backtest #29827 · BWB · EVO_EVOEVOEVOE_v1962

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 strategy generated an 11.39% return with a Sharpe of 0.94 and 9.20% max drawdown, yet the 33.3% win rate over only three trades renders these metrics statistically insignificant for institutional validation. Such a tiny sample size cannot support the observed performance, as outlier trades heavily skew the results without demonstrating robust edge or repeatability. The low win rate suggests high reliance on large winners, which is risky and difficult to sustain in live markets. Immediate next steps must involve expanding the backtest to a significantly larger sample to verify statistical confidence and reduce variance.

ADDITIONAL METRICS

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