



Backtest #29969 · BWB · EVO_EVOEVOEVOE_v1889

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 33.3% win rate and low Sharpe of 0.94 highlight a strategy dependent on rare high-conviction wins, resulting in a modest 11.39% ROI. A sample size of three trades provides zero statistical confidence, rendering the 9.20% max drawdown and final capital growth unreliable indicators of future performance. The strategy's reliance on infrequent signals is unproven without a larger dataset to validate edge over noise. Immediate next step is running 100+ backtest iterations to establish statistical significance and robustness. Do not deploy capital until variance is reduced and sample size is expanded.

ADDITIONAL METRICS

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