



Backtest #38466 · BWB · EVO_EVOEVOE_v807

ROI	Sharpe	Win Rate	Max Drawdown
+12.63%	1.03	50.0%	-9.20%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOE_v807 strategy delivered a +12.63% ROI with a 1.03 Sharpe, yet the 50% win rate and 9.20% drawdown suggest fragile performance. Statistical confidence is negligible given only two trades, rendering the results a statistical outlier rather than a robust signal. A sample size this small fails to capture market regime shifts or validate the entry logic under stress. The next step is to expand the backtest window and parameterize the entry thresholds to verify consistency across different market conditions.

ADDITIONAL METRICS

CAGR	12.63%
Sortino Ratio	0.80
Turnover	4.10x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11266.05