



Backtest #43938 · BWB · EVO_EVOEVOEVOE_v2055

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 +12.63% ROI and 1.03 Sharpe ratio suggest initial promise, but a 50% win rate over only two trades provides zero statistical confidence. The 9.20% max drawdown is proportionally high relative to the small sample, indicating fragile risk management. This strategy is statistically indistinguishable from random noise at this sample size. Run a minimum of 100 trades across diverse market regimes before considering deployment.

ADDITIONAL METRICS

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