



Backtest #28470 · BWB · EVO_GG1RSISNIP_v940

ROI	Sharpe	Win Rate	Max Drawdown
+10.84%	0.90	33.3%	-9.20%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The 10.84% ROI with a 0.90 Sharpe ratio appears positive but is statistically meaningless given only three trades. This tiny sample size cannot support any claim of alpha or strategy robustness. The 9.20% drawdown is manageable, yet a 33.3% win rate suggests high reliance on occasional large winners. You must significantly expand the dataset to achieve statistical significance. Proceed with a full backtest over a longer timeframe to validate edge.

ADDITIONAL METRICS

CAGR	10.84%
Sortino Ratio	0.69
Turnover	5.94x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11087.50