



Backtest #28473 · BWB · EVO_GG1RSISNIP_v945

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

EVO_GG1RSISNIP_v945 generated a +10.84% ROI with a 0.90 Sharpe ratio but suffered a 9.20% max drawdown. With only three total trades, the 33.3% win rate lacks statistical confidence and may reflect noise rather than alpha. The small sample size prevents robust evaluation of the strategy's edge or robustness across market regimes. Proceeding based on this data is risky due to the high variance inherent in such limited transactions. The immediate next step is to re-run the backtest with a significantly larger historical data window to validate performance.

ADDITIONAL METRICS

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