



Backtest #28502 · BWB · EVO_GG1RSISNIP_v967

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 masks a critically low statistical confidence given only three trades, rendering the 33.3% win rate and 0.90 Sharpe ratio statistically insignificant. While the 9.20% drawdown is manageable, the small sample size prevents reliable risk-adjusted performance validation. The strategy’s reliance on high-conviction signals may lack the frequency needed for robust alpha generation in live markets. Future analysis must expand the backtest window to include more market regimes and trade instances. This ensures that observed performance is not merely an artifact of random variance rather than a repeatable edge.

ADDITIONAL METRICS

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