



Backtest #28572 · BWB · EVO_GG1RSISNIP_v1008

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 is impressive but statistically irrelevant given only 3 trades, rendering the 33.3% win rate and 0.90 Sharpe ratio meaningless for institutional confidence. A 9.20% drawdown on such a small sample suggests high risk of curve-fitting rather than robust edge. The strategy needs extensive backtesting to achieve statistical significance and reduce variance. I recommend running a walk-forward analysis with 100+ trades to validate the signal logic. Until then, this is a hypothesis, not a deployable system.

ADDITIONAL METRICS

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