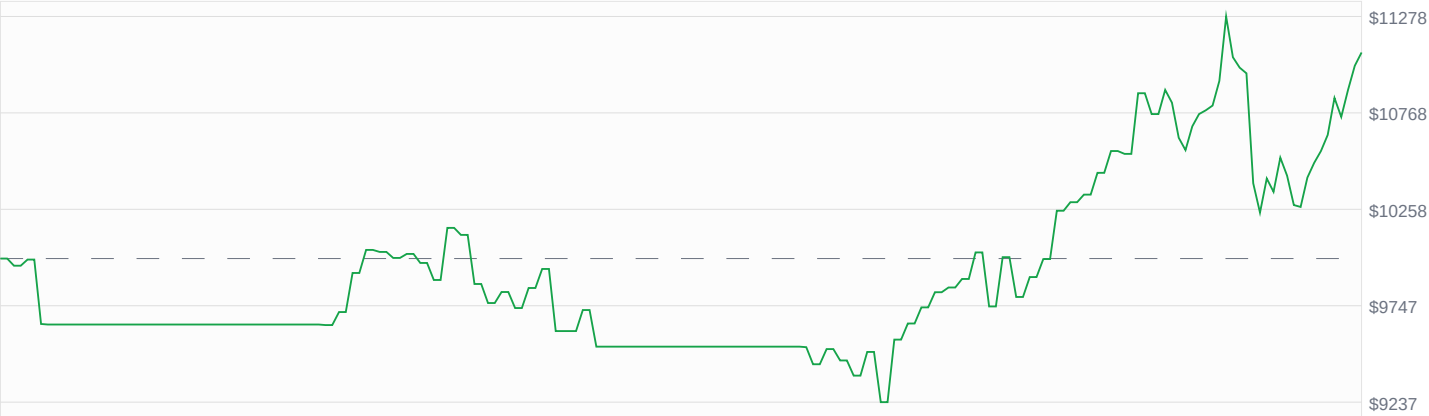




Backtest #28573 · BWB · EVO_GG1RSISNIP_v1009

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 unconvincing 3-trade sample size that invalidates statistical confidence in the 33.3% win rate. While the Sharpe of 0.90 suggests decent risk-adjusted returns, the 9.20% drawdown highlights fragility without sufficient trade diversity. This strategy lacks the volume needed to prove robustness against market noise or regime shifts. You must expand the backtest window to capture at least fifty trades to determine if this alpha persists. Until then, the results remain anecdotal and unsuitable for live deployment.

ADDITIONAL METRICS

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