



Backtest #28604 · BWB · EVO_GG1RSISNIP_v1024

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 sample of only three trades, rendering the 0.90 Sharpe and 33.3% win rate statistically insignificant for institutional confidence. While the 9.20% max drawdown is acceptable, the extreme reliance on single-event outcomes prevents reliable risk modeling or strategy validation. You must expand the backtest horizon to include at least 100 trades to establish statistical power and verify the edge across varying market regimes. Without this expansion, the results remain anecdotal noise rather than actionable alpha.

ADDITIONAL METRICS

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