



Backtest #28606 · BWB · EVO_GG1RSISNIP_v1026

ROI

+10.84%

Sharpe

0.90

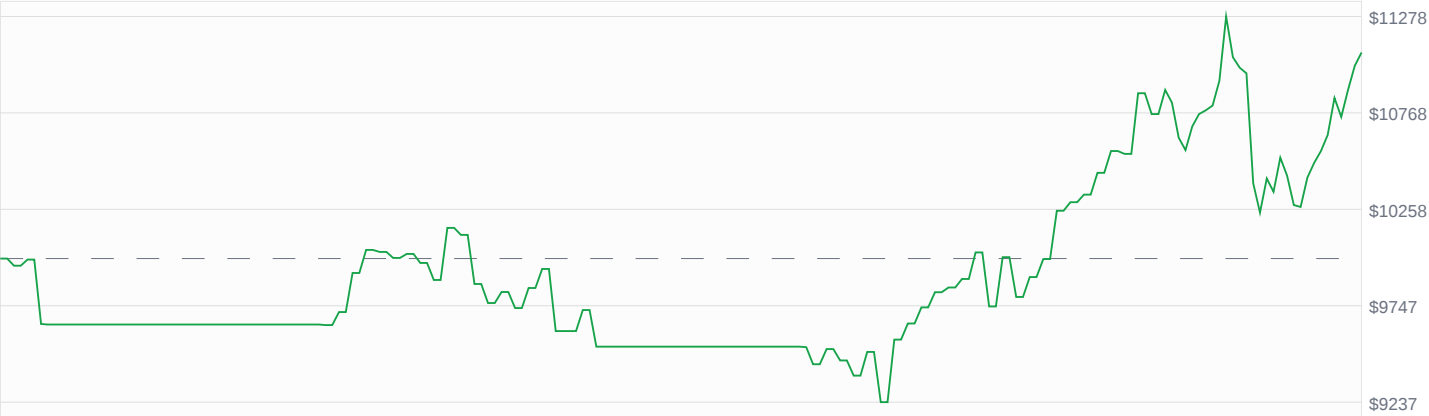
Win Rate

33.3%

Max Drawdown

-9.20%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The 10.84% return is misleading given only three trades and a 33% win rate, indicating high reliance on a single outlier rather than edge. A Sharpe of 0.90 with 9.2% drawdown is statistically insignificant for this sample size, failing to prove consistent alpha generation. The strategy lacks robustness without more data points to confirm risk-adjusted performance metrics. Further backtesting on extended periods is required to validate the signal efficacy before considering 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