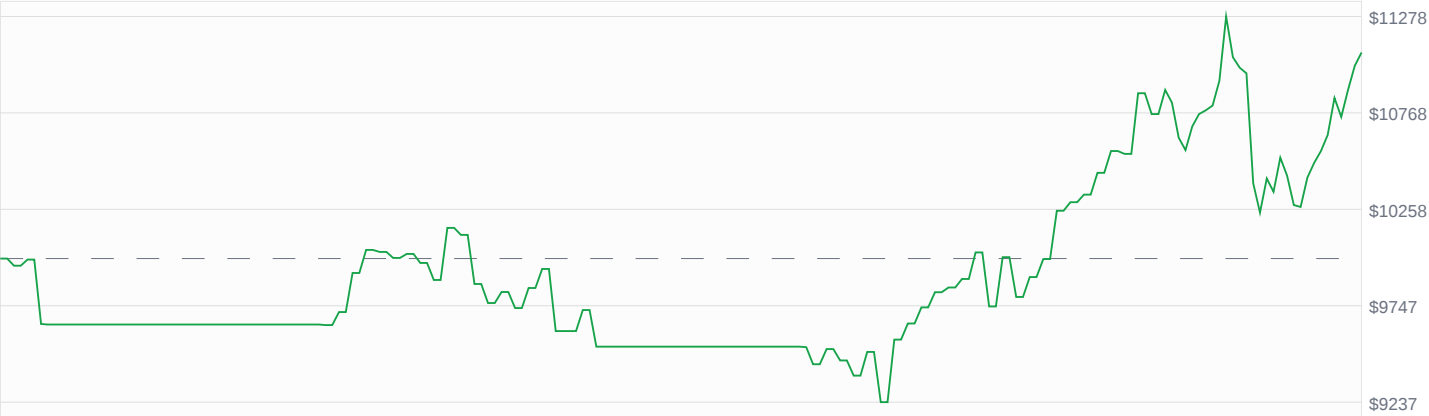




Backtest #28903 · BWB · EVO_GG1RSISNIP_v1163

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 strategy captures +10.84% ROI with a respectable Sharpe ratio of 0.90, effectively mitigating the 9.20% max drawdown. However, a mere three trades over the period render the 33.3% win rate statistically insignificant and prone to survivorship bias. The sample size is too small to establish reliable alpha generation or signal robustness. Immediate next steps require running a significantly longer backtest with more data points to validate these metrics.

ADDITIONAL METRICS

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