



Backtest #28940 · BWB · EVO_GG1RSISNIP_v1192

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 achieved a modest 10.84% ROI with a 0.90 Sharpe ratio, yet the 9.20% max drawdown is disproportionately high relative to gains. A win rate of 33.3% across only three trades renders the results statistically insignificant and highly susceptible to variance. You cannot derive alpha from such a sparse sample; the edge is likely noise. Expand the backtest window to increase trade count for meaningful confidence intervals.

ADDITIONAL METRICS

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