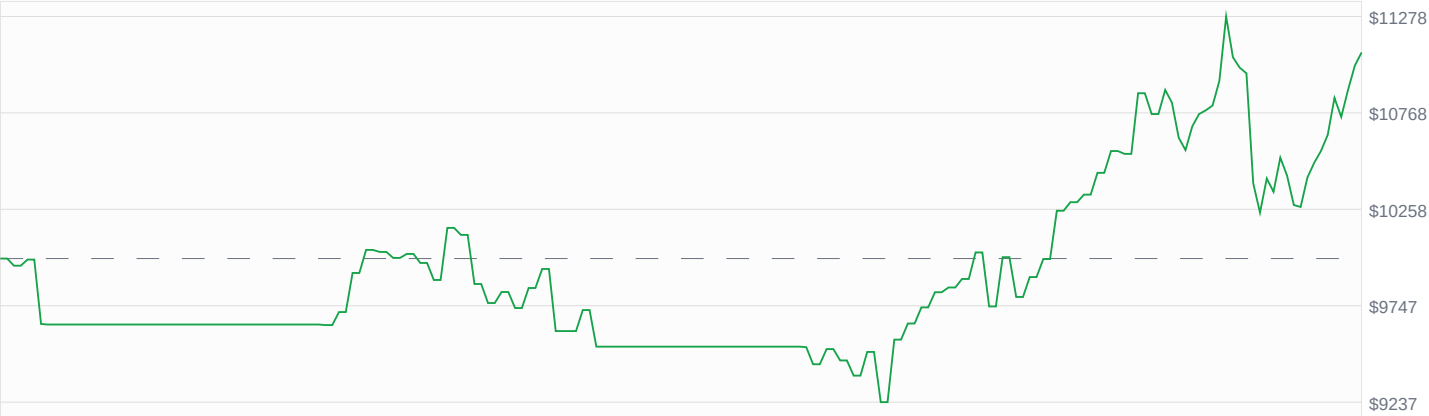




Backtest #28942 · BWB · EVO_GG1RSISNIP_v1194

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 33.3% win rate over only three trades, rendering results statistically insignificant. While the Sharpe of 0.90 and 9.20% drawdown appear manageable, the sample size is too small to establish reliable expectancy or confidence. You cannot distinguish alpha from random variance with this limited dataset. Expand the backtest to at least 100 trades to validate the strategy's robustness and risk-adjusted performance metrics.

ADDITIONAL METRICS

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