



Backtest #29194 · BWB · EVO_GG1RSISNIP_v144

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 generated a 10.84% ROI with a Sharpe ratio of 0.90, indicating solid risk-adjusted returns. However, the 33.3% win rate on only three trades severely limits statistical confidence. Max drawdown of 9.20% is manageable, but the tiny sample size masks potential tail risk. The results are likely noise rather than a validated edge. Expand the backtest to at least 100 trades to verify the alpha.

ADDITIONAL METRICS

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