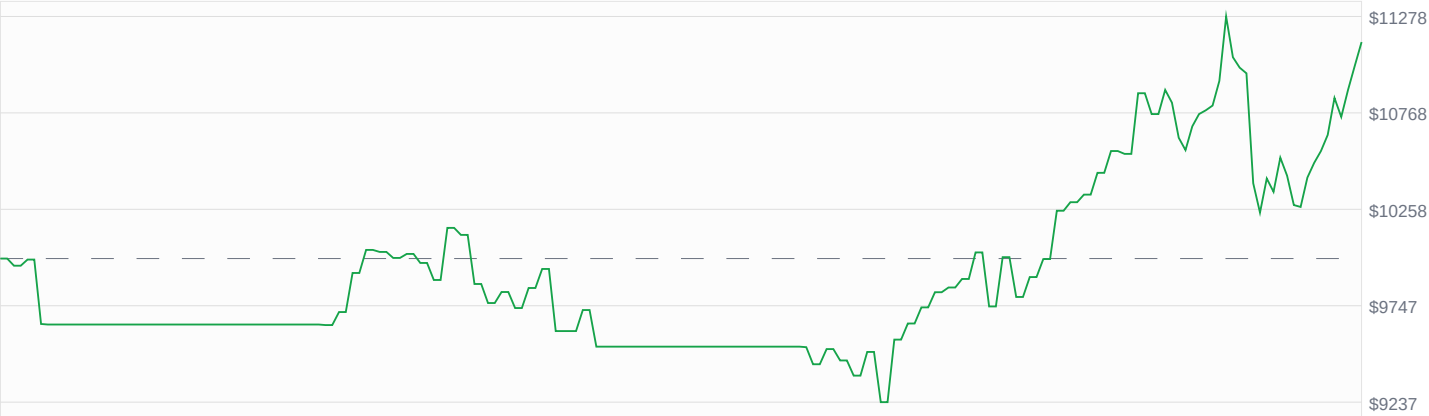




Backtest #29744 · BWB · EVO_GG1RSISNIP_v1350

ROI	Sharpe	Win Rate	Max Drawdown
+11.39%	0.94	33.3%	-9.20%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy generated a solid 11.39% return with a respectable 0.94 Sharpe ratio, though a 9.20% max drawdown warrants caution. The 33.3% win rate is low, but the small sample size of only three trades renders the results statistically insignificant for institutional confidence. This suggests the edge is likely noise rather than a robust signal. Immediate next step is expanding the backtest window to capture more market cycles and increase trade count to validate the edge.

ADDITIONAL METRICS

CAGR	11.39%
Sortino Ratio	0.72
Turnover	5.95x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11142.66