



Backtest #29975 · BWB · EVO_GG1RSISNIP_v1473

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 yielded an 11.39% ROI with a respectable Sharpe of 0.94, yet the sample size of only three trades renders these results statistically meaningless for live deployment. The 33.3% win rate is typical for trend-following but remains unproven without a larger dataset to confirm edge robustness. A 9.20% drawdown is manageable but lacks context without knowing the holding period or volatility regime. You must run at least 100 trades to establish statistical confidence before trusting this signal. Expand the backtest window to validate performance across different market cycles.

ADDITIONAL METRICS

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