



Backtest #3916 · BWB · EVO_GG1RSISNIP_v1466

ROI	Sharpe	Win Rate	Max Drawdown
+3.31%	0.33	33.3%	-9.71%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The backtest shows a marginal +3.31% ROI but a prohibitive 9.71% max drawdown, yielding a poor 0.33 Sharpe ratio. The 33.3% win rate with only 3 total trades offers no statistical confidence; the sample is too small to distinguish alpha from noise. The strategy appears fragile and overly sensitive to single trade outcomes. Next, run a walk-forward optimization with a minimum 50-trade sample to validate robustness.

ADDITIONAL METRICS

CAGR	3.31%
Sortino Ratio	0.26
Turnover	5.84x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$10334.44