



Backtest #2284 · BWB · EVO_GG1RSISNIP_v1008

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

Three trades over a long horizon yield a Sharpe of 0.33 and a 9.71% drawdown, revealing high variance and poor capital efficiency. The 33% win rate with 3.31% ROI lacks statistical significance to justify deployment. The asymmetry between win size and loss frequency suggests a trend-following profile struggling in chop. Necessitates expanding the sample to at least 100 trades before considering live allocation.

ADDITIONAL METRICS

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