



Backtest #29325 · BWB · EVO_GG1RSISNIP_v220

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 yielded a 10.84% ROI with a Sharpe ratio of 0.90, yet the 33.3% win rate on only three trades severely limits statistical confidence. While the 9.20% max drawdown is manageable, the sample size is too small to distinguish alpha from variance. Results reflect extreme sensitivity to entry timing rather than robust edge. Further backtesting across varied market regimes is required to validate repeatability. Without more data, this signal remains unproven for live deployment.

ADDITIONAL METRICS

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