



Backtest #29712 · BWB · EVO_GG1RSISNIP_v1325

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 an 11.39% return but suffers critically from a sample size of only three trades, rendering statistical significance negligible. While the Sharpe ratio of 0.94 and drawdown of 9.20% are respectable, the low 33.3% win rate indicates high reliance on few outlier wins rather than consistent edge. This small dataset lacks the robustness required for institutional confidence, as market conditions may have skewed results during this specific period.

ADDITIONAL METRICS

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