



Backtest #29967 · BWB · EVO_GG1RSISNIP_v1449

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 with a decent Sharpe of 0.94 but suffered from a low 33.3% win rate and a 9.20% drawdown. Critically, the sample size of only three trades renders the statistical confidence negligible for institutional deployment. The results are likely noise rather than a reproducible alpha signal due to the tiny n.

ADDITIONAL METRICS

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