



Backtest #3246 · BWB · EVO_GG1RSISNIP_v1311

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 strategy shows minimal alpha with a Sharpe of 0.33 and a high drawdown relative to gains. A 33.3% win rate across only three trades lacks statistical significance, making results indistinguishable from noise. The sample size is critically small for any robust evaluation. Further backtesting with larger datasets is required to validate the edge. Do not deploy without more data.

ADDITIONAL METRICS

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