



Backtest #30241 · BWB · EVO_GG1RSISNIP_v329

ROI

+11.39%

Sharpe

0.94

Win Rate

33.3%

Max Drawdown

-9.20%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy generated a modest 11.39% return with a respectable Sharpe ratio of 0.94, yet the 33.3% win rate indicates reliance on infrequent large wins rather than consistency. Critically, the sample size of only three trades offers negligible statistical confidence, making the 9.20% drawdown and performance metrics highly susceptible to outlier variance. The final capital growth of \$1142.66 is statistically indistinguishable from noise given such low participation. Future development must prioritize accumulating a significantly larger trade dataset to validate signal efficacy before considering deployment.

ADDITIONAL METRICS

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