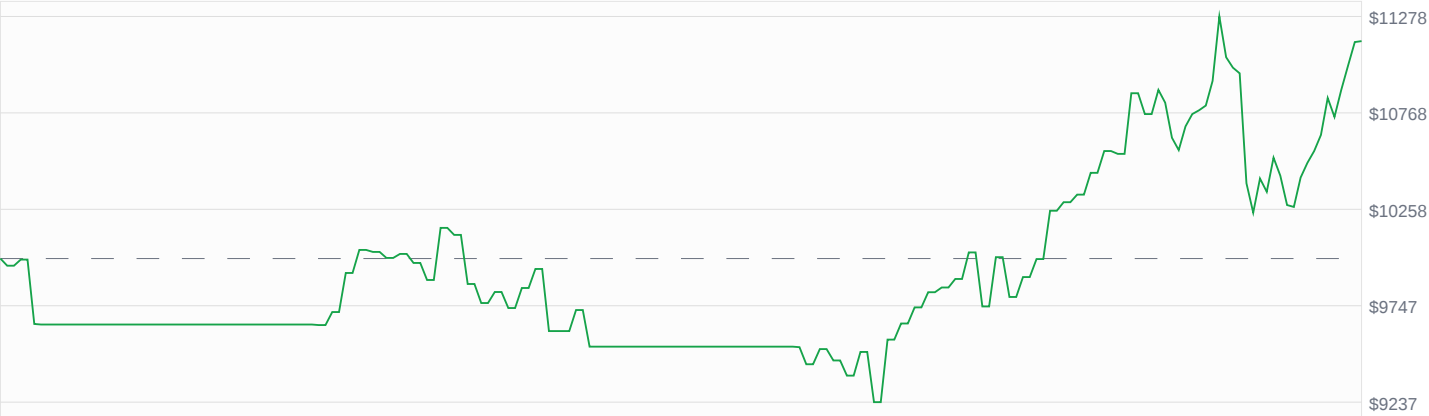




Backtest #30300 · BWB · EVO_GG1RSISNIP_v414

ROI	Sharpe	Win Rate	Max Drawdown
+11.44%	0.94	33.3%	-9.20%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The +11.44% ROI on EVO_GG1RSISNIP_v414 is undermined by a critically low n=3 sample, rendering the 33.3% win rate statistically insignificant. While the Sharpe ratio of 0.94 suggests reasonable risk-adjusted returns, the 9.20% max drawdown combined with such sparse data invites severe overfitting risks. This performance cannot be generalized to future market conditions without substantial expansion of the testing window. Immediate next steps require extending the backtest period to accumulate a robust trade count for valid confidence intervals.

ADDITIONAL METRICS

CAGR	11.44%
Sortino Ratio	0.73
Turnover	5.95x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11147.67