



Backtest #36300 · BWB · EVO_GG1RSISNIP_v414

ROI	Sharpe	Win Rate	Max Drawdown
+13.35%	1.07	50.0%	-9.20%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The +13.35% ROI and 1.07 Sharpe ratio appear attractive, but the 50% win rate and 9.20% max drawdown lack statistical significance with only two trades. This minimal sample size prevents meaningful confidence in the strategy's edge or risk profile. The high ROI likely stems from a single favorable outcome rather than consistent performance. To validate the EVO_GG1RSISNIP_v414 logic, extend the backtest to a minimum of 50 trades across varied market regimes.

ADDITIONAL METRICS

CAGR	13.35%
Sortino Ratio	0.84
Turnover	4.11x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11338.82