



Backtest #37602 · BWB · EVO_GG1RSISNIP_v252

ROI	Sharpe	Win Rate	Max Drawdown
+12.63%	1.03	50.0%	-9.20%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v252 strategy generated a +12.63% ROI on BWB with a Sharpe of 1.03, yet the 50% win rate and 9.20% drawdown reveal significant fragility in a sample of only two trades. Such a small dataset lacks statistical power, rendering the positive return potentially coincidental rather than indicative of robust alpha. The lack of trade frequency prevents reliable validation of the underlying signal logic under diverse market regimes. We must expand the backtest horizon or adjust parameters to accumulate sufficient trade volume before deploying live capital.

ADDITIONAL METRICS

CAGR	12.63%
Sortino Ratio	0.80
Turnover	4.10x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11266.05