



Backtest #38817 · BWB · EVO_GG1RSISNIP_v1487

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 +12.63% ROI and 1.03 Sharpe ratio appear positive but are statistically meaningless with only two trades. A 50.0% win rate over such a tiny sample offers zero predictive power, while the 9.20% max drawdown remains untested against broader market volatility. We cannot distinguish signal from noise without a larger dataset to validate the EVO_GG1RSISNIP_v1487 logic. The immediate next step is to extend the backtest to at least one hundred trades to establish statistical significance before considering any live deployment.

ADDITIONAL METRICS

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