



Backtest #45742 · BWB · EVO_GG1RSISNIP_v1217

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% win rate offers no edge confirmation, and the 9.20% drawdown highlights high variance relative to the small sample. The strategy lacks statistical significance, making current performance a result of luck rather than skill. Next, extend the backtest to at least 100 trades to establish a reliable baseline before considering 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