



Backtest #48757 · BWB · EVO_GG1RSISNIP_v1108

ROI	Sharpe	Win Rate	Max Drawdown
+2.15%	0.25	33.3%	-13.41%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1108 strategy generated minimal returns on BWB with a meager 33.3% win rate and a Sharpe ratio of 0.25, indicating weak risk-adjusted performance. A maximum drawdown of 13.41% is concerning given the strategy only executed three trades, rendering statistical significance statistically impossible. The low trade count fails to validate the signal logic or confirm trend-following capabilities. We must expand the sample size by backtesting across multiple market regimes before deploying live capital.

ADDITIONAL METRICS

CAGR	2.15%
Sortino Ratio	0.19
Turnover	6.13x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$10217.60