



Backtest #49612 · BWB · EVO_GG1RSISNIP_v897

ROI

+2.15%

Sharpe

0.25

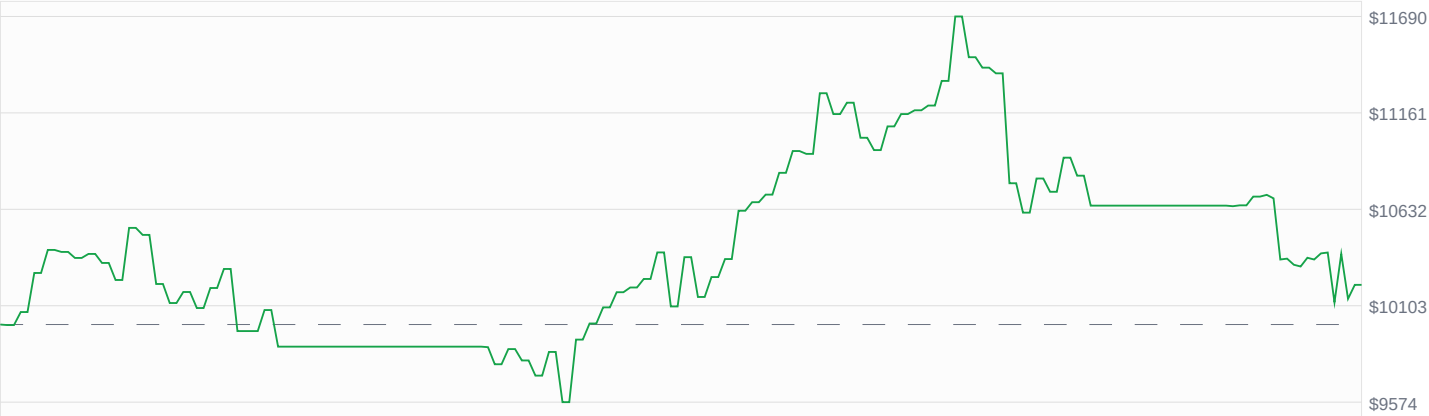
Win Rate

33.3%

Max Drawdown

-13.41%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v897 backtest on BWB delivered a marginal 2.15% ROI but reveals significant structural fragility with only three executed trades. A win rate of 33.3% combined with a 13.41% maximum drawdown and a Sharpe ratio of 0.25 indicates the strategy lacks statistical robustness and fails to generate consistent risk-adjusted returns. This sample size is insufficient to validate the approach, suggesting the performance is likely noise rather than a reproducible alpha signal. Re-optimizing entry filters to increase trade frequency and reduce exposure per signal is the necessary next step to achieve statistical significance.

ADDITIONAL METRICS

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