



Backtest #51999 · BWB · EVO_GG1RSISNIP_v879

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_v879 backtest on BWB shows a 2.15% return but suffers from a critically low Sharpe ratio of 0.25, indicating poor risk-adjusted performance. With only three trades executed, the 33.3% win rate and 13.41% maximum drawdown lack statistical significance and cannot support a robust conclusion. The strategy failed to generate consistent alpha, as evidenced by the minimal growth relative to the volatility experienced. I recommend increasing the simulation scope or refining entry filters to validate signal reliability before live deployment.

ADDITIONAL METRICS

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