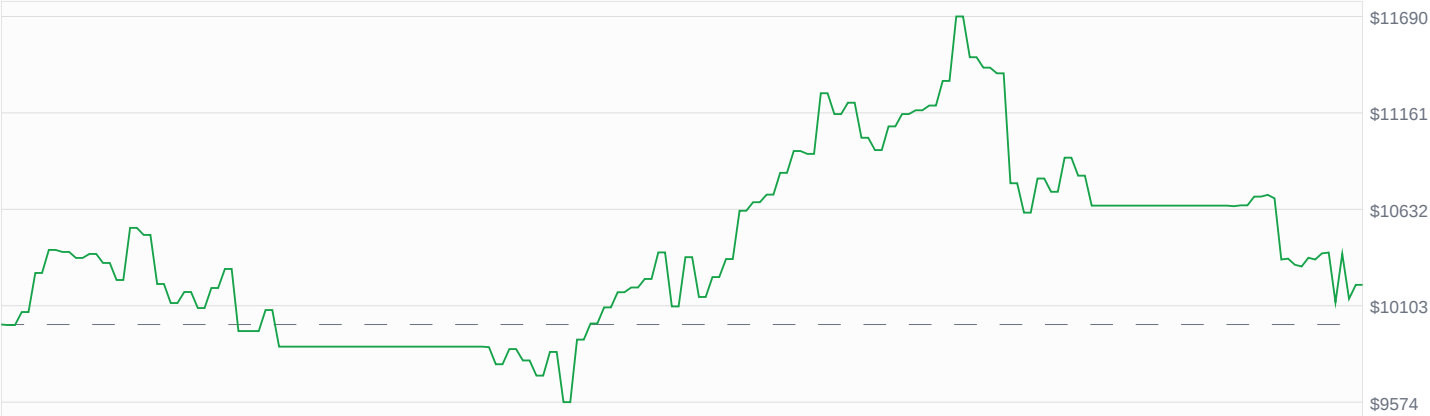




Backtest #52061 · BWB · EVO_GG1RSISNIP_v929

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_v929 backtest on BWB shows statistically insignificant results due to only three trades, rendering the 2.15% ROI and 0.25 Sharpe ratio unreliable for live deployment. The 13.41% maximum drawdown and 33.3% win rate suggest poor risk-adjusted performance under current market conditions. Statistical confidence is near zero, so any apparent edge is likely noise rather than a persistent strategy. The next concrete step is to expand the lookback period or adjust entry filters to generate a robust dataset before considering live allocation.

ADDITIONAL METRICS

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