



Backtest #53469 · BWB · EVO_GG1RSISNIP_v890

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_v890 backtest on BWB generated a +2.15% ROI, yet the 0.25 Sharpe ratio and 13.41% peak drawdown expose significant risk-adjusted weakness relative to the minimal gains. A 33.3% win rate across only three trades renders the statistical evidence insufficient to validate the strategy, creating a high probability of overfitting to noise. The narrow sample size prevents any reliable assessment of long-term sustainability or true alpha generation. To move forward, we must increase the backtest horizon and transaction count to achieve a robust statistical distribution 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