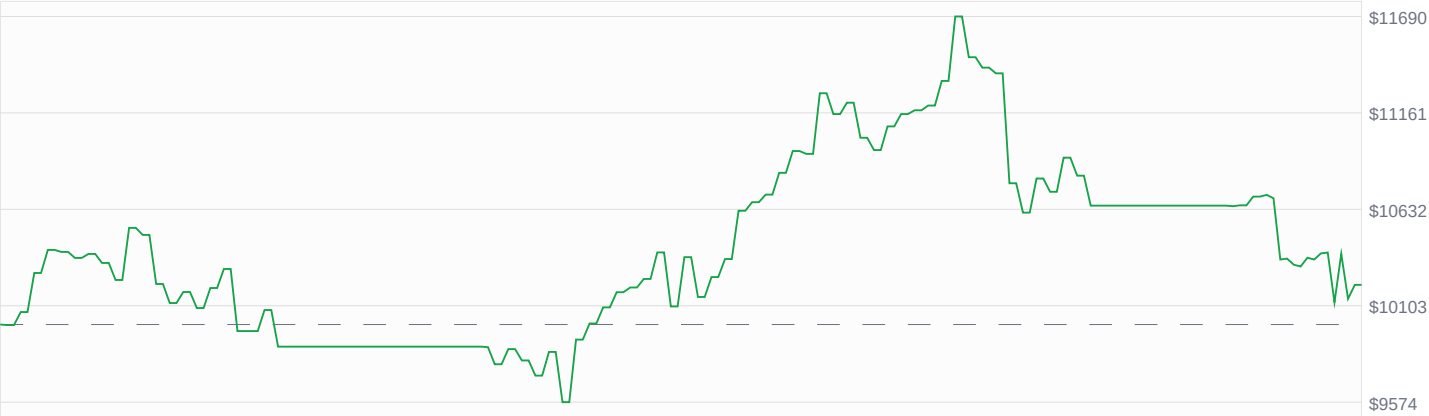




Backtest #57522 · BWB · EVO_GG1RSISNIP_v455

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_v455 backtest for BWB yielded a nominal +2.15% return with a dangerously low Sharpe of 0.25 and a 33.3% win rate, indicating poor signal reliability. Only three trades generated these results, which creates severe statistical noise and renders the 13.41% drawdown meaningless for live deployment. We lack sufficient sample size to validate edge or consistency, making this performance statistically insignificant. The next step is to expand the historical lookback window to 2020 to gather more trade data before re-evaluating the strategy.

ADDITIONAL METRICS

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