



Backtest #57555 · BWB · EVO_GG1RSISNIP_v890

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_v890 strategy on BWB shows negligible alpha with a meager 2.15% ROI and a dangerously low Sharpe ratio of 0.25, rendering any gains statistically insignificant. A mere 33.3% win rate across only three trades offers zero confidence for live deployment, as the sample size is far too small to validate the logic. The 13.41% maximum drawdown confirms high volatility relative to the minimal capital growth, suggesting the risk-reward profile is inverted. We must immediately expand the backtest horizon to accumulate sufficient trade volume before reconsidering parameter tuning.

ADDITIONAL METRICS

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