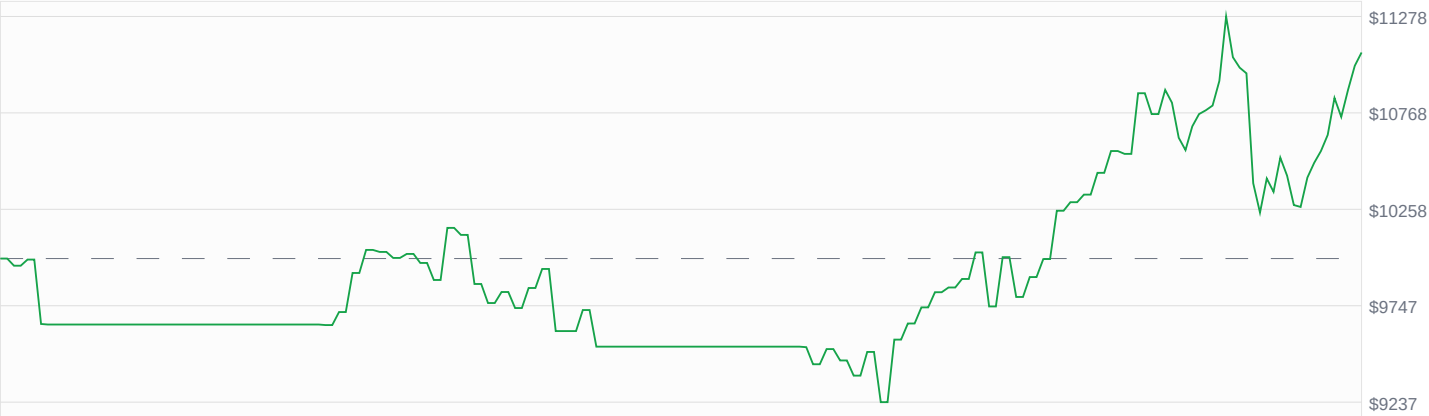




Backtest #28547 · BWB · EVO_GG1RSISNIP_v984

ROI	Sharpe	Win Rate	Max Drawdown
+10.84%	0.90	33.3%	-9.20%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v984 strategy yielded a +10.84% ROI on BWB with a 0.90 Sharpe ratio, yet the 33.3% win rate and only 3 total trades severely limit statistical confidence. A 9.20% max drawdown is manageable but concerning given the tiny sample size, suggesting the results may be noise rather than alpha. The strategy's low win rate indicates reliance on large trend captures, but insufficient data prevents validating this edge. Immediate next steps include running a longer backtest with more trades to establish robustness and verify risk-adjusted returns.

ADDITIONAL METRICS

CAGR	10.84%
Sortino Ratio	0.69
Turnover	5.94x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11087.50