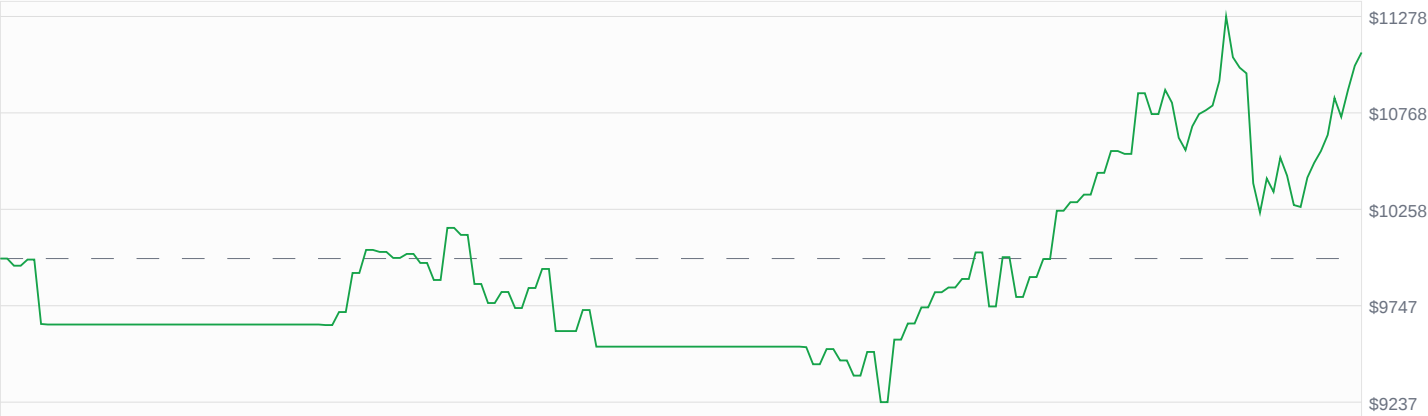




Backtest #29289 · BWB · EVO_GG1RSISNIP_v1263

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 10.84% ROI on BWB masks a critically low 33.3% win rate, rendering the Sharpe of 0.90 statistically fragile. With only three trades, the sample size is insufficient for meaningful confidence intervals, making the 9.2% drawdown an outlier rather than a baseline. The strategy appears to rely on infrequent, high-conviction setups, but the data is too sparse to validate edge. Further backtesting on longer horizons is necessary to determine if this alpha persists.

ADDITIONAL METRICS

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