



Backtest #34191 · BWB · EVO_GG1RSISNIP_v880

ROI	Sharpe	Win Rate	Max Drawdown
+7.99%	0.68	33.3%	-9.20%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v880 strategy on BWB showed a positive return of 7.99%. The Sharpe ratio of 0.68 indicates moderate risk-adjusted performance. A win rate of 33.3% and a max drawdown of 9.20% suggest the strategy had some risk, but also showed some profitability. With a sample size of 3 trades, statistical confidence is limited. Next, consider optimizing the signal logic or adjusting position sizes for better performance.

ADDITIONAL METRICS

CAGR	7.99%
Sortino Ratio	0.51
Turnover	5.92x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$10802.49