



Backtest #34349 · BWB · EVO_GG1RSISNIP_v976

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_v976 strategy on BWB delivered a modest 7.99% ROI with a Sharpe ratio of 0.68 and a win rate of 33.3%. While the strategy achieved a positive return, it also had a significant drawdown of 9.20%. The sample size of 3 trades limits statistical confidence, making it challenging to draw definitive conclusions. A concrete next step would be to analyze the underlying signals and trading logic to identify areas for optimization and to test the strategy with a larger sample size.

ADDITIONAL METRICS

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