



Backtest #35183 · BWB · EVO_GG1RSISNIP_v281

ROI	Sharpe	Win Rate	Max Drawdown
+8.09%	0.69	33.3%	-9.20%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The backtest for the EVO_GG1RSISNIP_v281 strategy with BWB achieved a positive ROI of 8.09%, with a Sharpe ratio of 0.69, a win rate of 33.3%, and a max drawdown of 9.20%. The strategy performed well within the given sample size of 3 trades. A concrete next step would be to implement this strategy in a live trading environment with a larger sample size and more rigorous risk management.

ADDITIONAL METRICS

CAGR	8.09%
Sortino Ratio	0.53
Turnover	5.92x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$10812.52