



Backtest #37139 · BWB · EVO_GG1RSISNIP_v178

ROI	Sharpe	Win Rate	Max Drawdown
+12.63%	1.03	50.0%	-9.20%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v178 strategy on BWB shows a 12.63% ROI with a Sharpe of 1.03, yet the statistical validity is critically compromised by only two executed trades. A 50% win rate and 9.20% max drawdown are meaningless without a larger sample size to distinguish skill from luck. The strategy's effectiveness is currently unproven and highly susceptible to overfitting on this limited dataset. The next logical step is to run a forward test on a live account to validate signal generation in real-time market conditions.

ADDITIONAL METRICS

CAGR	12.63%
Sortino Ratio	0.80
Turnover	4.10x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11266.05