



Backtest #46765 · BWB · EVO\_GG1RSISNIP\_v87

|        |        |          |              |
|--------|--------|----------|--------------|
| ROI    | Sharpe | Win Rate | Max Drawdown |
| +2.15% | 0.25   | 33.3%    | -13.41%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO\_GG1RSISNIP\_v87 strategy on BWB failed to generate statistical significance, yielding only 2.15% returns across merely three trades. A 33.3% win rate combined with a max drawdown of 13.41% exposes the approach to high volatility without sufficient reward potential. With a Sharpe ratio of 0.25, the risk-adjusted performance is negligible and likely driven by random noise rather than edge. Increasing the sample size through extended backtesting periods or adjusting entry filters is required before deploying live capital.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 2.15%      |
| Sortino Ratio   | 0.19       |
| Turnover        | 6.13x      |
| Total Trades    | 3          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$10217.60 |