



Backtest #48507 · BWB · EVO_GG1RSISNIP_v1634

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_v1634 backtest on BWB shows a modest 2.15% gain, but a sharp 33.3% win rate and 0.25 Sharpe ratio expose significant fragility. With only three trades executed, statistical confidence is nonexistent, making the 13.41% drawdown a critical risk rather than an anomaly. The strategy failed to capture sustained trends, relying on a single outlier trade to drive positive returns. Given the high volatility and low trade frequency, the next step is to expand the lookback window and increase trade count before live deployment. This analysis remains educational and does not constitute financial advice.

ADDITIONAL METRICS

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