



Backtest #50953 · BWB · EVO_GG1RSISNIP_v234

ROI

+2.15%

Sharpe

0.25

Win Rate

33.3%

Max Drawdown

-13.41%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v234 strategy on BWB generated a +2.15% return with a meager Sharpe ratio of 0.25, indicating poor risk-adjusted performance. With only three trades executed, the dataset is statistically insignificant and insufficient to validate the observed drawdown of 13.41%. A win rate of 33.3% suggests the entry triggers lack robustness rather than market edge under current conditions. We must reject this configuration immediately and retest with tightened entry filters or a different asset class to gather meaningful samples.

ADDITIONAL METRICS

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