



Backtest #51243 · BWB · EVO_GG1RSISNIP_v262

ROI

+2.15%

Sharpe

0.25

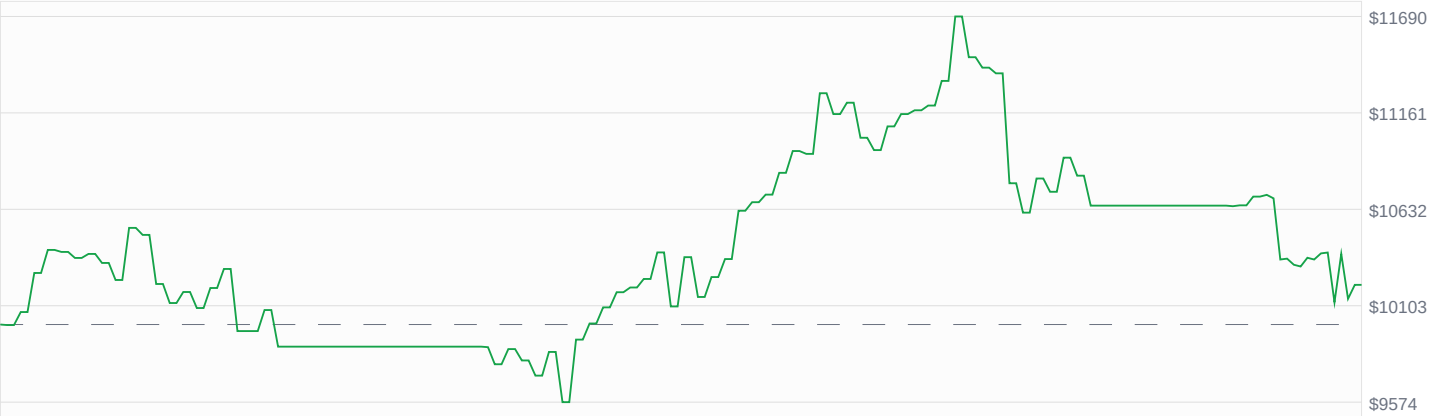
Win Rate

33.3%

Max Drawdown

-13.41%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v262 strategy on BWB generated a nominal 2.15% return but failed to establish statistical significance due to only three executed trades. A win rate of 33.3% combined with a sharp 13.41% drawdown and a negligible Sharpe ratio of 0.25 indicates the model is currently overfitting to noise rather than capturing genuine alpha. Without sufficient sample size, any observed performance is likely a random outcome rather than a reproducible edge in the market. The next step is to expand the backtest window or reduce position volatility to generate at least fifty trades for a reliable confidence interval.

ADDITIONAL METRICS

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