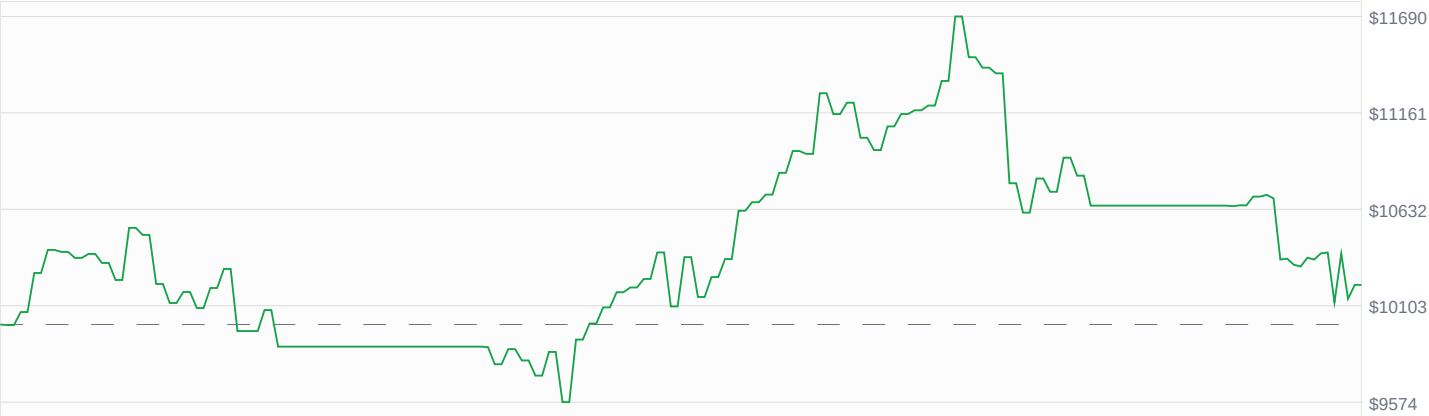


Backtest #48371 · BWB · EVO_GG1RSISNIP_v1049

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_v1049 strategy on BWB yielded a nominal +2.15% ROI, but a Sharpe ratio of 0.25 and a 33.3% win rate indicate statistically insignificant performance given only three total trades. A maximum drawdown of 13.41% suggests high volatility exposure that the small sample size cannot robustly model or validate. The data lacks the volume required to confirm trend-following efficacy or filter false breakouts with confidence. Next, execute a forward test on live market data to verify if the low win rate is an artifact of overfitting or a genuine flaw in the signal logic.

ADDITIONAL METRICS

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