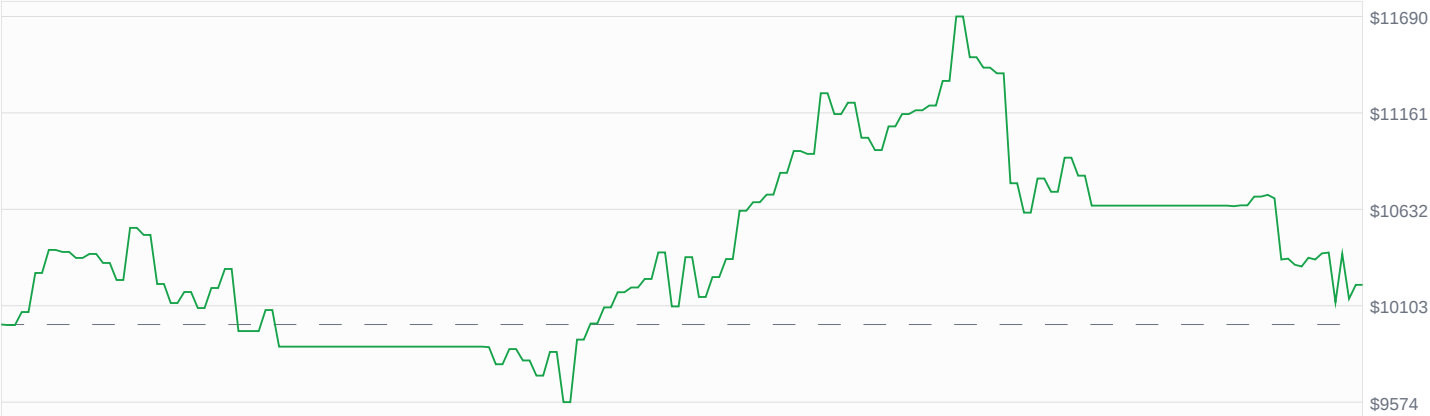




Backtest #48766 · BWB · EVO_GG1RSISNIP_v1112

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_v1112 strategy yielded a positive 2.15% ROI on BWB, yet the sample of three trades and a 33.3% win rate severely limit statistical confidence in its edge. A subpar Sharpe ratio of 0.25 and a 13.41% drawdown indicate significant noise relative to the returns generated, suggesting the parameters are overfit to this short sequence. Without a larger dataset, the strategy's robustness remains unproven and likely unstable across different market regimes. We must execute a forward test with live data or expand the backtest window to validate signal reliability before deployment.

ADDITIONAL METRICS

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