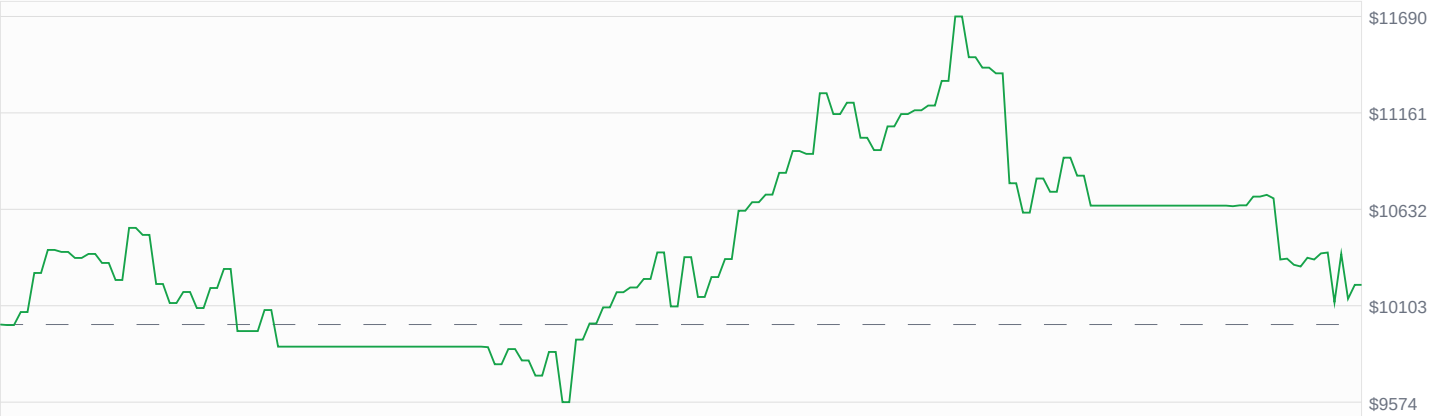




Backtest #49143 · BWB · EVO_GG1RSISNIP_v1191

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_v1191 backtest on BWB shows a 2.15% ROI with only three trades, rendering the 0.25 Sharpe and 13.41% drawdown statistically insignificant and unreliable. A mere one-third win rate suggests the entry logic lacks robustness or is overfitted to a narrow dataset that fails to capture broader market volatility. Given this tiny sample, any performance metrics are prone to extreme noise and cannot form a valid basis for live deployment. The most prudent next step is to expand the lookback period or adjust parameters to generate a larger trade history before evaluating signal consistency.

ADDITIONAL METRICS

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