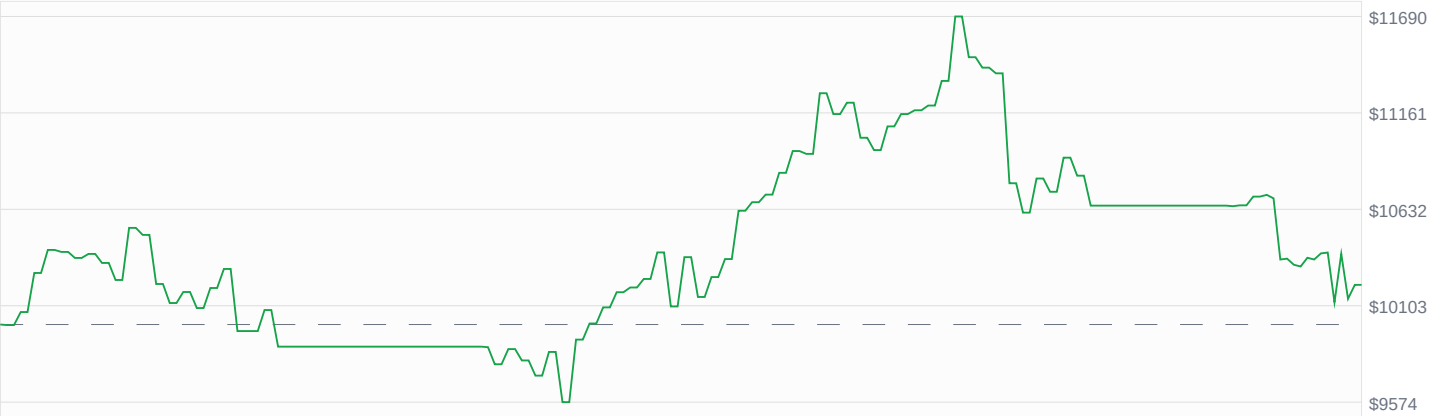


Backtest #51726 · BWB · EVO_GG1RSISNIP_v120

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_v120 backtest on BWB generated a modest 2.15% return but failed to produce statistically significant alpha, evidenced by a 0.25 Sharpe ratio and a precarious 33.3% win rate across only three trades. The strategy suffered a 13.41% maximum drawdown, indicating poor risk-adjusted performance that likely stems from overfitting to a negligible sample size rather than robust market logic. With such a tiny trade count, the equity curve is too volatile to confirm any edge, making the positive ROI a statistical anomaly rather than a sustainable trend. The most prudent next step is to expand the lookback period or adjust entry filters to increase trade frequency before deploying live capital.

ADDITIONAL METRICS

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