



Backtest #56085 · BWB · EVO_GG1RSISNIP_v239

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_v239 strategy generated a nominal +2.15% ROI on BWB, yet the 0.25 Sharpe ratio and 13.41% drawdown indicate a lack of risk-adjusted efficiency. With only three trades executed, the 33.3% win rate provides insufficient statistical confidence to validate the strategy's edge or stability. The results suggest the logic may be overly sensitive to specific market noise rather than capturing a robust trend. We must increase the sample size by backtesting on longer timeframes or adjacent assets before deploying capital.

ADDITIONAL METRICS

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