



Backtest #32807 · BWB · EVO_EVOGG1RSIS_v459

ROI	Sharpe	Win Rate	Max Drawdown
+7.99%	0.68	33.3%	-9.20%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOGG1RSIS_v459 strategy generated a +7.99% ROI on BWB with a 9.20% maximum drawdown, yet its statistical validity is negligible due to only three total trades. A 33.3% win rate paired with a Sharpe ratio of 0.68 suggests the returns are driven by outlier positions rather than consistent alpha generation. We cannot distinguish between genuine market edge and random noise with such a limited sample size. The next step is to re-run the backtest using a lower timeframe interval to increase trade frequency and validate the signal logic.

ADDITIONAL METRICS

CAGR	7.99%
Sortino Ratio	0.51
Turnover	5.92x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$10802.49