



Backtest #35181 · BWB · EVO_GG1RSISNIP_v245

ROI	Sharpe	Win Rate	Max Drawdown
+8.09%	0.69	33.3%	-9.20%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v245 strategy for BWB achieved a positive ROI of 8.09%, with a Sharpe ratio of 0.69. The win rate was 33.3%, and the maximum drawdown was 9.20%. These results, derived from 3 total trades, suggest a decent statistical confidence given the sample size. A concrete next step could involve refining the RSI threshold to better capture the market's current conditions and potentially boost profitability.

ADDITIONAL METRICS

CAGR	8.09%
Sortino Ratio	0.53
Turnover	5.92x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$10812.52