



Backtest #52969 · BWB · EVO_GG1RSISNIP_v1418

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_v1418 strategy on BWB generated a nominal +2.15% return but failed to capture meaningful alpha, evidenced by a Sharpe ratio of 0.25 and a dismal 33.3% win rate. With only three trades executed, the statistical power is critically low, rendering the maximum drawdown of 13.41% an unreliable indicator of true risk. The signal logic likely lacks robustness against current market volatility, as evidenced by the inability to maintain consistent directional bias. A concrete next step is to optimize entry filters to reduce trade frequency and improve the risk-reward profile before real capital allocation. This backtest indicates the model requires structural refinement rather than simple parameter tuning.

ADDITIONAL METRICS

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