



Backtest #56050 · BWB · EVO_GG1RSISNIP_v196

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_v196 strategy on BWB generated a nominal +2.15% gain with a low Sharpe ratio of 0.25, indicating poor risk-adjusted returns. A 33.3% win rate across only three trades renders the statistical signal unreliable and prone to high variance. The strategy suffered a 13.41% maximum drawdown, suggesting significant exposure during adverse price movements. Given the insufficient sample size, this result likely reflects noise rather than a robust edge. The next step is to expand the backtest horizon to hundreds of trades to validate any observed alpha.

ADDITIONAL METRICS

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