



Backtest #51684 · BWB · EVO_GG1RSISNIP_v3

ROI

+2.15%

Sharpe

0.25

Win Rate

33.3%

Max Drawdown

-13.41%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The backtest for BWB under EVO_GG1RSISNIP_v3 shows a meager +2.15% ROI on only three trades, rendering the 33.3% win rate statistically meaningless due to severe sample size constraints. A Sharpe ratio of 0.25 signals poor risk-adjusted returns, while the 13.41% maximum drawdown indicates significant volatility exposure not yet smoothed by the strategy. Without more historical data, we cannot confirm whether the edge is genuine or merely random noise in a small dataset. The next step is to run a longer backtest on a different asset class to validate if the signal logic holds outside this specific edge case. This approach helps distinguish true alpha from overfitting before live deployment.

ADDITIONAL METRICS

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