



Backtest #27893 · BWB · EVO_GG1RSISNIP_v1482

ROI

+11.34%

Sharpe

0.93

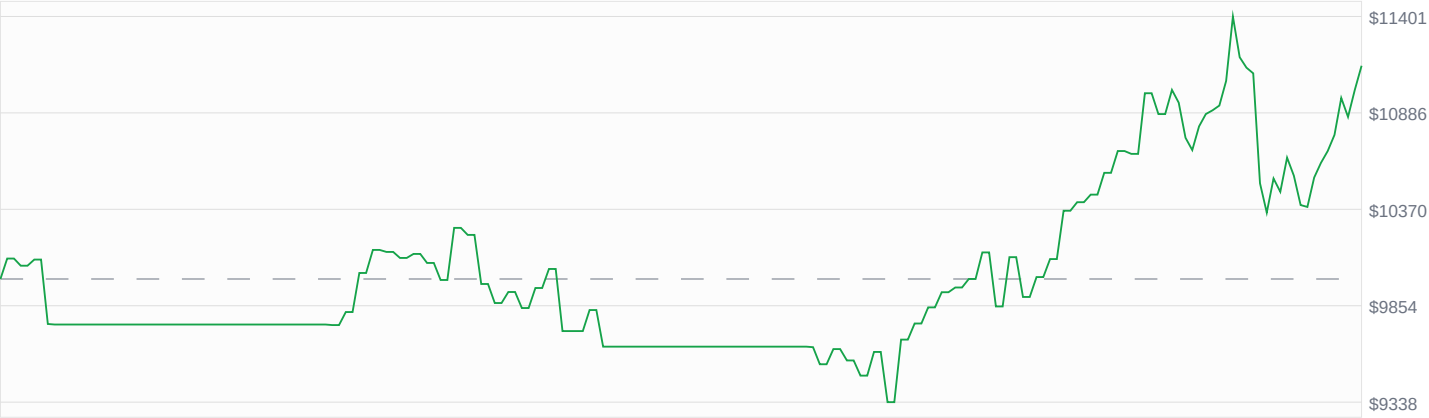
Win Rate

33.3%

Max Drawdown

-9.20%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTEHera local LLM

The +11.34% ROI on three trades is uninformative; Sharpe 0.93 and 33% win rate are statistically meaningless with n=3. Drawdown of 9.20% aligns with the capital growth, suggesting survivorship rather than edge. No confidence in the signal; next step: expand the backtest window or increase the sample size before drawing conclusions.

ADDITIONAL METRICS

CAGR	11.34%
Sortino Ratio	0.72
Turnover	5.99x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11137.83