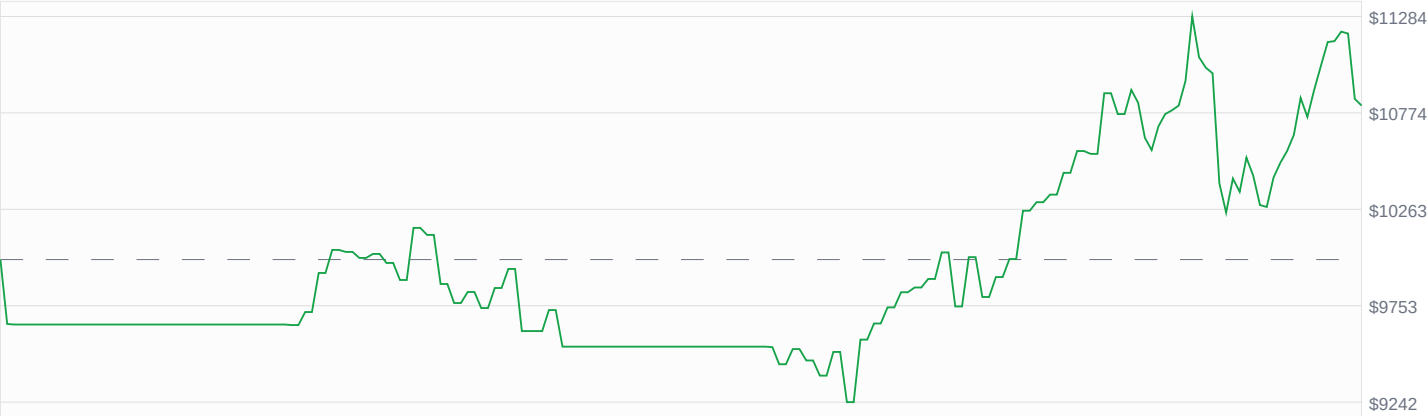




Backtest #35288 · BWB · EVO_GG1RSISNIP_v1337

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

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTEHera local LLM

The EVO_GG1RSISNIP_v1337 strategy on BWB delivered an 8.09% ROI, yet the 33.3% win rate and low Sharpe of 0.69 suggest fragile edge rather than robust alpha. With only three trades, statistical confidence is negligible, and the 9.20% drawdown indicates significant volatility exposure that could widen in a real market. The sample size is too small to validate entry logic, making the current performance statistically unreliable and prone to overfitting. A critical next step is to expand the backtest window to accumulate at least fifty trades before deploying live capital. Without more data points, any conclusion regarding strategy viability remains purely speculative.

ADDITIONAL METRICS

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