



Backtest #56944 · BWB · EVO_GG1RSISNIP_v423

ROI

+2.15%

Sharpe

0.25

Win Rate

33.3%

Max Drawdown

-13.41%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_GG1RSISNIP_v423 strategy on BWB delivered a meager 2.15% return with a Sharpe ratio of 0.25, indicating poor risk-adjusted performance despite a 33.3% win rate. The sample size of only three trades renders the statistical confidence negligible and prevents any meaningful assessment of robustness. A maximum drawdown of 13.41% suggests significant vulnerability during adverse market conditions relative to the minimal capital gain. Given the severe lack of data points, the next step is to run a longer historical backtest to validate whether this result is an anomaly or a persistent flaw in the logic.

ADDITIONAL METRICS

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