



Backtest #48321 · BWB · EVO_GG1RSISNIP_v1032

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_v1032 strategy generated a marginal +2.15% ROI on BWB with only three trades, which renders the 33.3% win rate statistically insignificant. A Sharpe ratio of 0.25 and a 13.41% maximum drawdown indicate poor risk-adjusted returns relative to the limited sample size. The strategy failed to capture meaningful trend momentum while exposing capital to disproportionate volatility per trade. We must expand the backtest horizon to validate if these parameters function robustly across different market regimes before deployment.

ADDITIONAL METRICS

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