



Backtest #56055 · BWB · EVO\_GG1RSISNIP\_v202

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\_v202 backtest on BWB shows a marginal +2.15% return with a razor-thin Sharpe of 0.25, driven by only three trades. A 33.3% win rate and 13.41% drawdown indicate high volatility relative to the small sample size, rendering statistical conclusions unreliable. The strategy clearly failed to filter noise effectively, producing an equity curve too erratic for institutional deployment. We must increase trade frequency or tighten entry filters to validate edge before scaling capital.

ADDITIONAL METRICS

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