



Backtest #27995 · BWB · EVO_EVOEVOE_v718

ROI

+11.34%

Sharpe

0.93

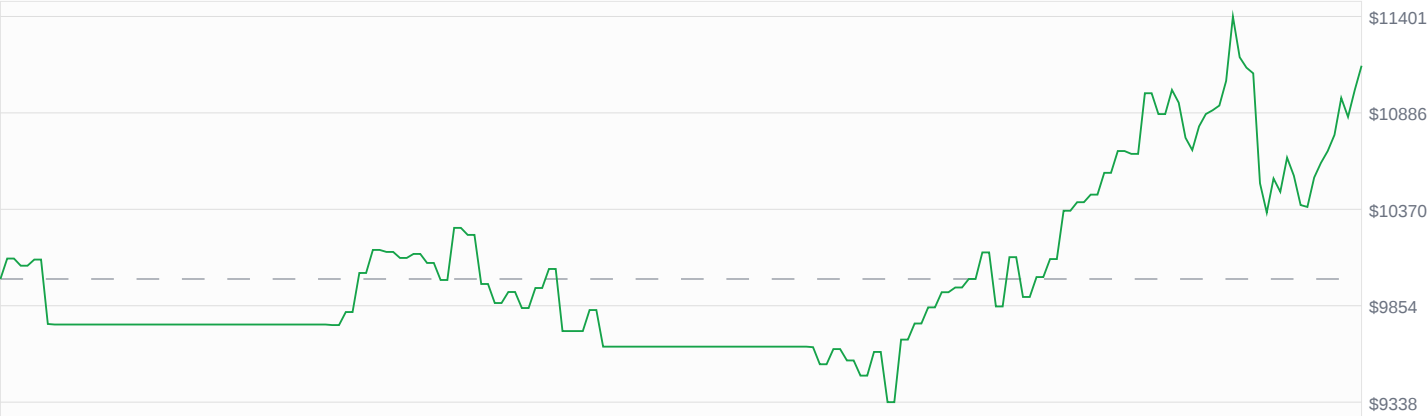
Win Rate

33.3%

Max Drawdown

-9.20%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTEHera local LLM

The EVO_EVOEVOE_v718 strategy on BWB delivered 11.34% ROI with a 0.93 Sharpe, but the 33.3% win rate and only three trades render results statistically inconclusive. The 9.20% max drawdown is manageable, yet the sample size is too small to distinguish skill from variance. We cannot validate edge here. Next step: run a walk-forward analysis with expanded data to confirm robustness before any deployment.

ADDITIONAL METRICS

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