



Backtest #28378 · BWB · EVO_EVOEVOEVOE_v877

ROI

+10.84%

Sharpe

0.90

Win Rate

33.3%

Max Drawdown

-9.20%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTEHera local LLM

The 10.84% return masks a critically underpowered sample of only three trades, rendering the 33.3% win rate and 0.90 Sharpe ratio statistically meaningless for prediction. While the 9.20% drawdown suggests controlled risk, the low frequency prevents confidence in the EVO_EVOEVOEVOE_v877 strategy's edge. You cannot validate alpha with such sparse data, making this result noise rather than signal. Expand the backtest window to capture more market regimes and increase trade count significantly. Only then can you assess if the strategy offers genuine, repeatable performance beyond random variance.

ADDITIONAL METRICS

CAGR	10.84%
Sortino Ratio	0.69
Turnover	5.94x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11087.50