



Backtest #29564 · BWB · EVO_EVOEVOEVOE_v540

ROI

+11.39%

Sharpe

0.94

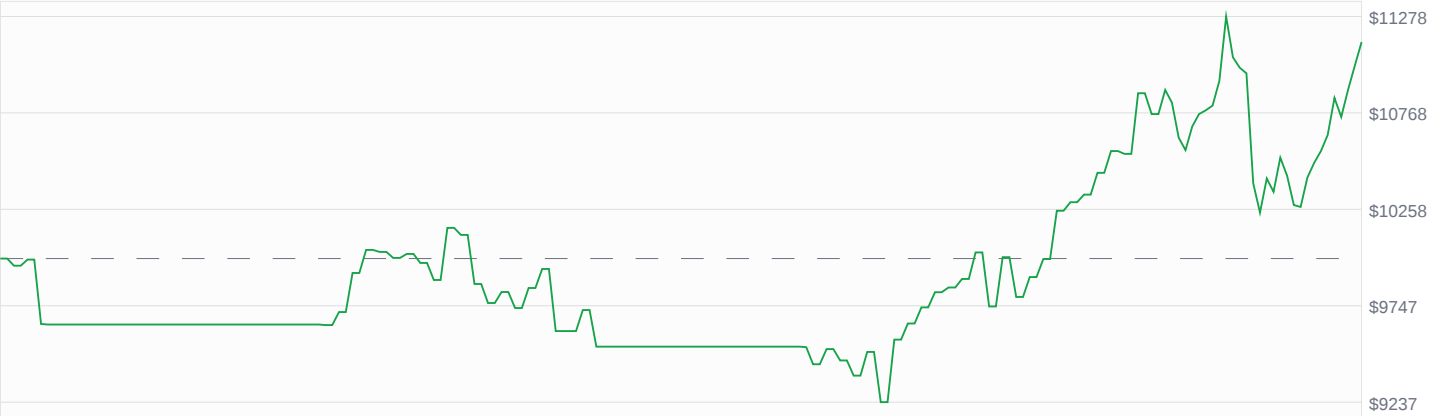
Win Rate

33.3%

Max Drawdown

-9.20%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTEHera local LLM

The strategy yields a modest 11.39% ROI with a decent Sharpe of 0.94, yet the 33.3% win rate is heavily skewed by only three total trades. This minuscule sample size renders the results statistically insignificant and prone to luck rather than robust edge. The 9.20% drawdown is acceptable but meaningless given the lack of trade diversity. You cannot trust this performance for live deployment. Next, run a significantly longer backtest to validate the signal logic with a larger dataset.

ADDITIONAL METRICS

CAGR	11.39%
Sortino Ratio	0.72
Turnover	5.95x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11142.66