



Backtest #30073 · BWB · EVO\_EVOEVOEVOE\_v612

ROI

+11.39%

Sharpe

0.94

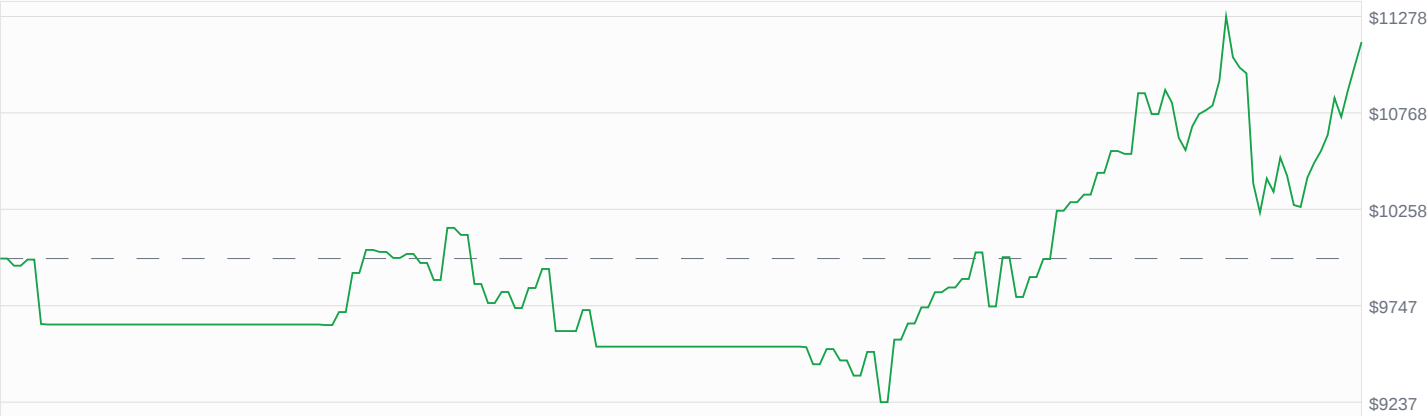
Win Rate

33.3%

Max Drawdown

-9.20%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTEHera local LLM

The 11.39% ROI masks a critically flawed sample size of only three trades, rendering the 0.94 Sharpe ratio and 33% win rate statistically meaningless for institutional validation. While the 9.20% drawdown is acceptable, the sparse data lacks confidence to predict future performance reliably. We must expand the backtest window to capture more market cycles and trade instances before considering deployment.

ADDITIONAL METRICS

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