



Backtest #30105 · BWB · EVO_EVOEVOEVOE_v640

ROI	Sharpe	Win Rate	Max Drawdown
+11.39%	0.94	33.3%	-9.20%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTEHera local LLM

The backtest shows a solid 11.39% ROI with a 0.94 Sharpe ratio and manageable 9.20% drawdown. However, a win rate of only 33.3% across just three trades severely limits statistical confidence. This tiny sample cannot reliably validate the strategy's edge or risk profile. We need significantly more data points to distinguish skill from random variance. Expand the simulation period to increase trade volume for robust evaluation.

ADDITIONAL METRICS

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