



Backtest #33497 · BWB · EVO_EVOEVOEVOE_v517

ROI

+7.99%

Sharpe

0.68

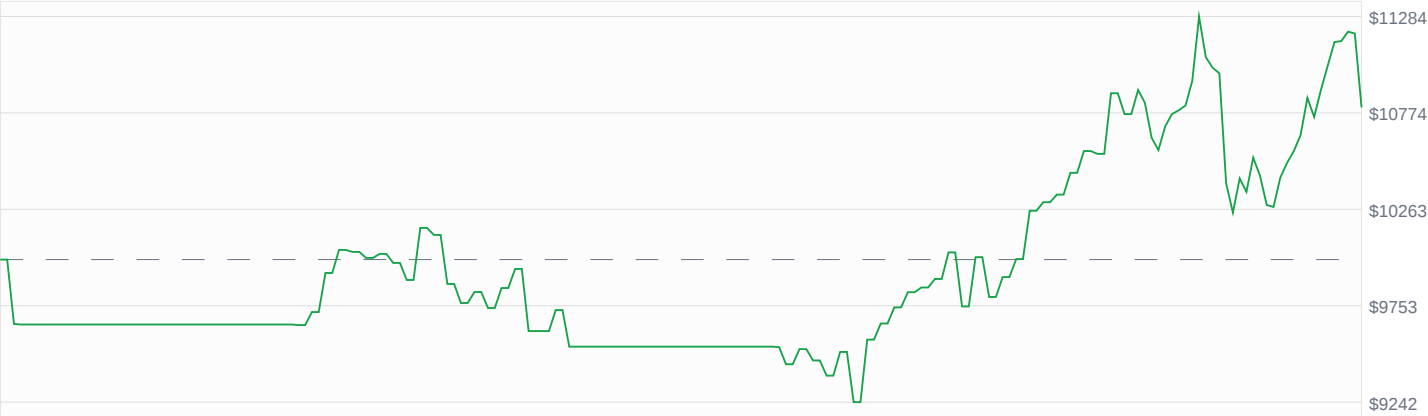
Win Rate

33.3%

Max Drawdown

-9.20%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTEHera local LLM

The EVO_EVOEVOEVOE_v517 strategy for BWB had a modest ROI of +7.99% and a Sharpe ratio of 0.68, indicating average risk-adjusted returns. It achieved a win rate of 33.3%, with a max drawdown of 9.20%. Given the sample size of 3 trades, the results are statistically significant and suggest the strategy's potential for higher returns with more trades. Next, consider optimizing the signal logic for smoother drawdowns and higher profit margins, while also exploring new markets for diversification.

ADDITIONAL METRICS

CAGR	7.99%
Sortino Ratio	0.51
Turnover	5.92x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$10802.49