



Backtest #47338 · BWB · EVO_EVOEVOEVOE_v633

ROI

+2.15%

Sharpe

0.25

Win Rate

33.3%

Max Drawdown

-13.41%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_EVOEVOEVOE_v633 strategy on BWB shows a 2.15% ROI with a meager 0.25 Sharpe ratio over only three trades, which renders the 33.3% win rate statistically meaningless and prone to severe overfitting. A 13.41% maximum drawdown on such a tiny sample size indicates high instability rather than genuine risk, suggesting the strategy lacks robustness for live deployment. We must treat these results as noise until volume increases, as a single outlier trade can distort performance metrics entirely. The next concrete step is to expand the test window to at least 100 transactions or re-run the backtest with walk-forward analysis to validate parameter stability. Without broader data, no confidence exists in the apparent

ADDITIONAL METRICS

CAGR	2.15%
Sortino Ratio	0.19
Turnover	6.13x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$10217.60