



Backtest #47422 · BWB · EVO_EVOEVOEVOE_v650

ROI

+2.15%

Sharpe

0.25

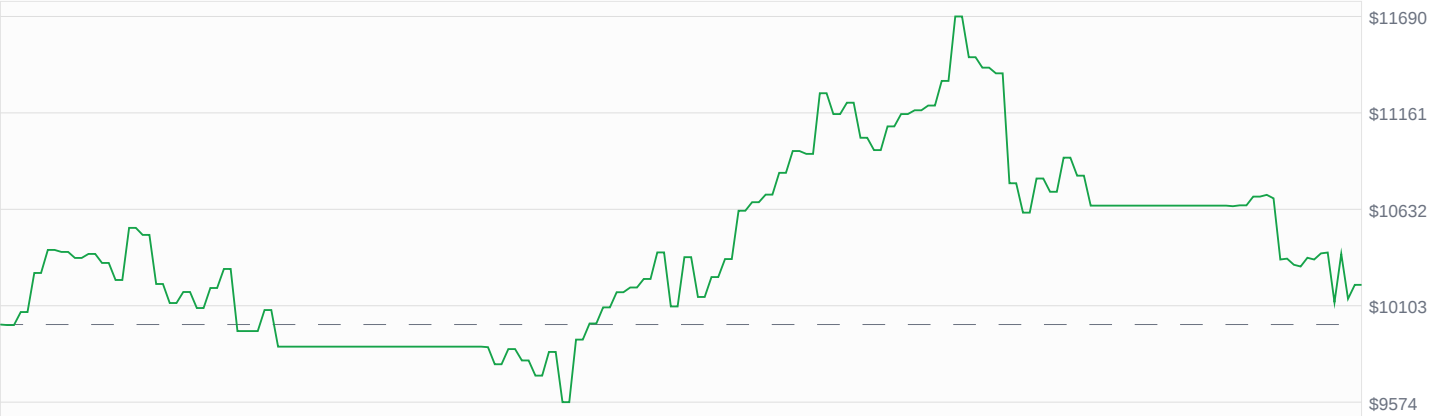
Win Rate

33.3%

Max Drawdown

-13.41%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_EVOEVOEVOE_v650 strategy on BWB generated a modest 2.15% ROI but failed to establish statistical confidence with only three executed trades. A win rate of 33.3% coupled with a maximum drawdown of 13.41% indicates significant instability and poor risk-adjusted returns, as evidenced by the low Sharpe ratio of 0.25. Such a small sample size renders the positive outcome highly susceptible to random noise rather than a robust market edge. To validate any potential logic, you must expand the lookback period and adjust parameters to generate a statistically significant trade history before deploying live capital.

ADDITIONAL METRICS

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