



Backtest #47494 · BWB · EVO_EVOEVOEVOE_v671

ROI

+2.15%

Sharpe

0.25

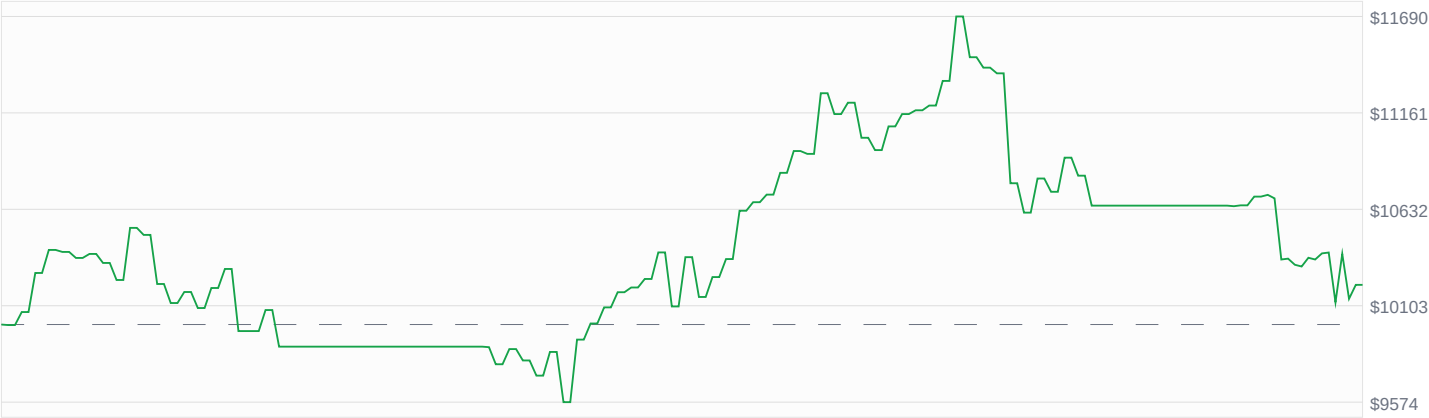
Win Rate

33.3%

Max Drawdown

-13.41%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_EVOEVOEVOE_v671 strategy on BWB delivered a marginal 2.15% ROI but failed to achieve statistical significance with only three trades. A Sharpe ratio of 0.25 indicates poor risk-adjusted returns, while the 13.41% maximum drawdown suggests excessive volatility relative to gains. The 33.3% win rate confirms that price movements were largely unpredictable within this sample. We must expand the backtest window or adjust parameters to verify if the strategy can sustain profitability before live deployment.

ADDITIONAL METRICS

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