



Backtest #51498 · BWB · EVO_EVOEVOEVOE_v775

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_v775 backtest on BWB shows a +2.15% return with a low Sharpe of 0.25, indicating poor risk-adjusted performance relative to the 13.41% drawdown. A 33.3% win rate across only three trades yields insufficient statistical confidence to validate the strategy's robustness or edge. The limited sample size suggests the observed results may be noise rather than a repeatable alpha signal. We must increase the sample size or adjust entry filters to stabilize returns 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