



Backtest #51885 · BWB · EVO_EVOEVOEVOE_v697

ROI

+2.15%

Sharpe

0.25

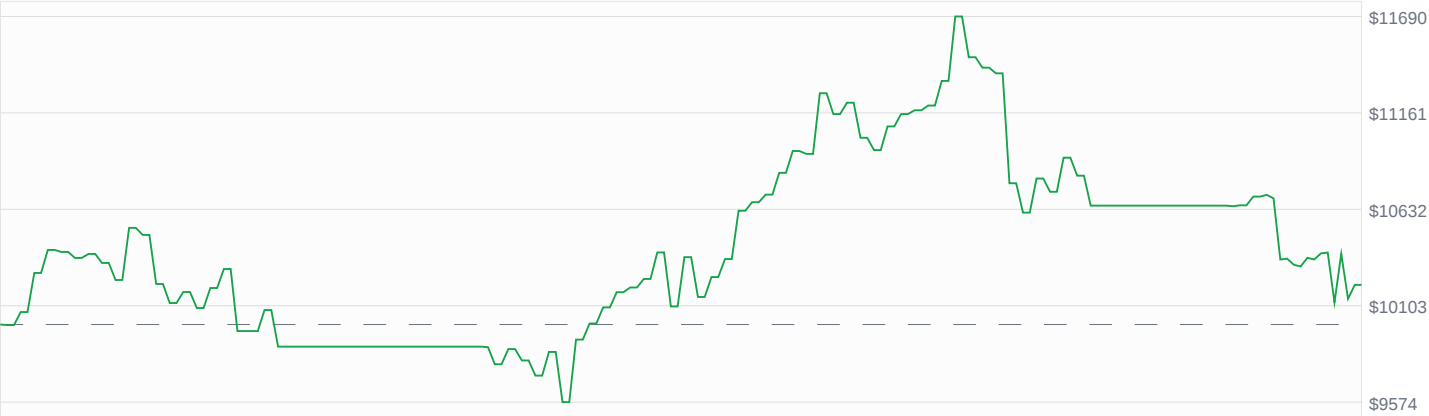
Win Rate

33.3%

Max Drawdown

-13.41%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_EVOEVOEVOE_v697 backtest on BWB generated a modest +2.15% ROI but suffered from a critically low Sharpe ratio of 0.25 and a sharp 13.41% drawdown. With only three trades executed, the sample size is statistically insufficient to confirm the strategy's viability or the observed win rate of 33.3%. The data suggests the current parameters are overly sensitive to noise, resulting in frequent false signals and poor risk-adjusted returns. We must expand the testing horizon to at least 200 trades before considering live deployment. A concrete next step involves narrowing the entry criteria to filter out low-probability setups and reduce transaction costs.

ADDITIONAL METRICS

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