



Backtest #53571 · BWB · EVO_EVOEVOEVOE_v1739

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_v1739 backtest on BWB shows a marginal 2.15% return with a dangerously low 33.3% win rate over only three trades, rendering the 0.25 Sharpe ratio statistically insignificant. A 13.41% maximum drawdown relative to such a small sample size suggests extreme volatility exposure rather than a sustainable edge. The strategy failed to generate alpha, likely due to overfitting or insufficient market conditions to trigger the logic. Before deploying live capital, I recommend increasing the simulation horizon to capture more market regimes and validate whether the entry signals are robust.

ADDITIONAL METRICS

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