



Backtest #47080 · BWB · EVO_EVOEVOEVOE_v554

ROI

+2.15%

Sharpe

0.25

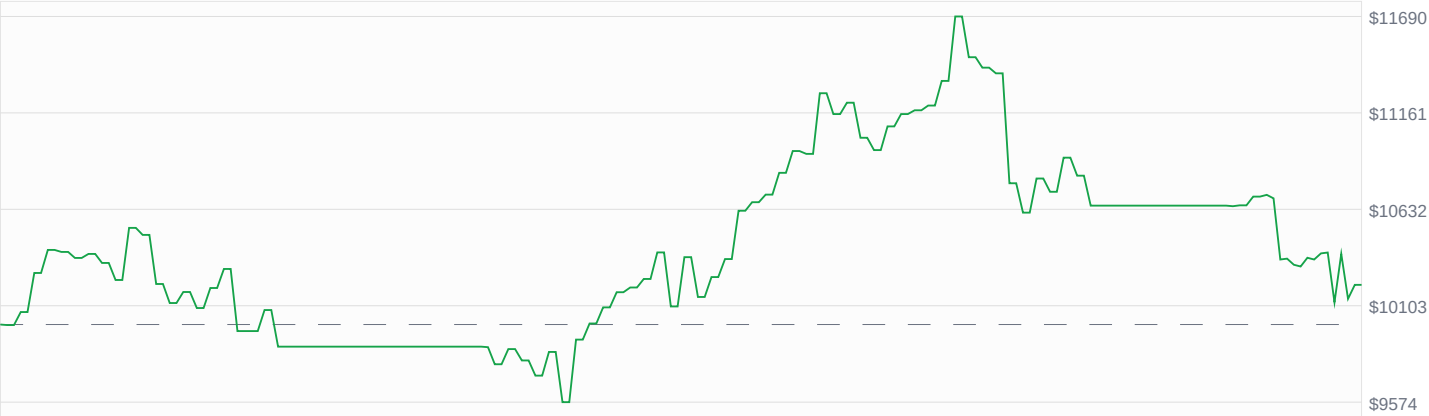
Win Rate

33.3%

Max Drawdown

-13.41%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_EVOEVOEVOE_v554 strategy on BWB generated a marginal +2.15% ROI with a Sharpe ratio of 0.25, indicating risk-adjusted returns are barely above noise. A 33.3% win rate coupled with a 13.41% maximum drawdown across only three trades reveals a statistically insignificant sample size that precludes any meaningful confidence in the results. The single losing trade likely drove the drawdown, suggesting the system lacks sufficient robustness to survive real-world volatility. Until the strategy is re-run with expanded parameters or a larger dataset to ensure stability, no deployment is advisable. We should prioritize expanding the backtest period to gather more data points before considering live execution.

ADDITIONAL METRICS

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