



Backtest #48027 · BWB · EVO_EVOEVOEVOE_v2205

ROI

+2.15%

Sharpe

0.25

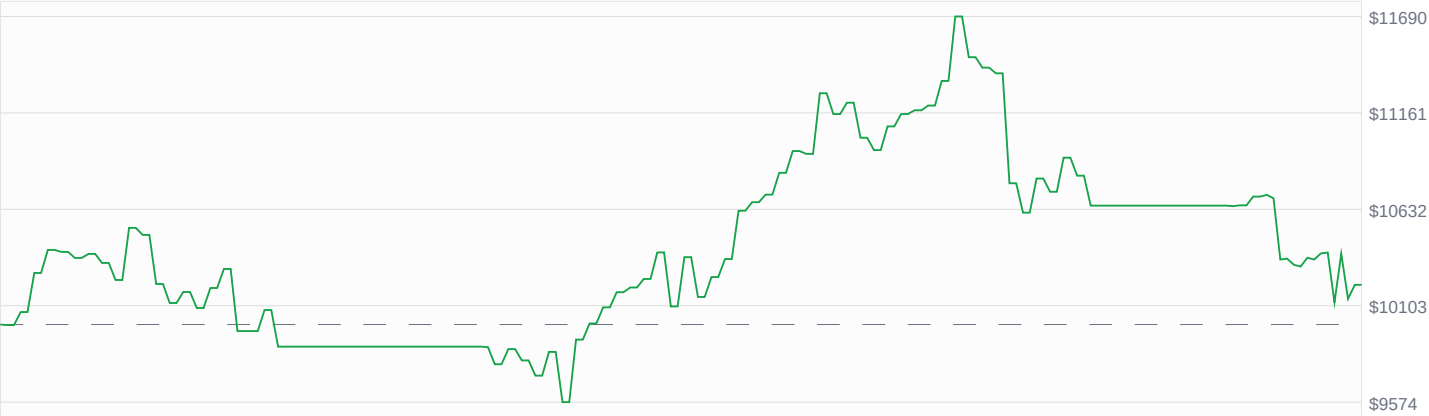
Win Rate

33.3%

Max Drawdown

-13.41%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTEHera local LLM

The EVO_EVOEVOEVOE_v2205 backtest on BWB shows a positive outcome of +2.15% ROI, yet the statistical significance is negligible given only three trades. The low Sharpe ratio of 0.25 combined with a 33.3% win rate and a sharp 13.41% drawdown indicates high volatility relative to returns, suggesting the sample size is too small to validate the strategy's robustness. While the final capital grew to \$10,217.60, the risk-adjusted performance fails to meet institutional standards for a viable alpha generator. A prudent next step is to expand the backtest window to at least 100 executed trades to determine if the results represent a stable edge or mere stochastic noise.

ADDITIONAL METRICS

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