



Backtest #55166 · BWB · EVO_EVOEVOEVOE_v1820

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_v1820 strategy on BWB generated a marginal 2.15% ROI but failed to overcome transaction costs, evidenced by a meager 0.25 Sharpe ratio and a dismal 33.3% win rate across only three trades. Such a low sample size renders the statistical noise indistinguishable from signal, making the 13.41% maximum drawdown an unreliable risk metric rather than a confirmed weakness. While the capital grew to \$10,217.60, the strategy lacks the frequency and consistency required for institutional viability. A concrete next step involves backtesting this logic on a liquid alternative asset with higher volatility to validate whether the entry triggers are robust or merely overfitting to BWB's specific microstructure.

ADDITIONAL METRICS

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