



Backtest #56585 · BWB · EVO_EVOEVOEVOE_v789

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_v789 strategy on BWB generated a meager 2.15% return with a critically low Sharpe ratio of 0.25 and a 33.3% win rate. Only three trades executed over the simulation period creates a statistically insignificant sample that precludes any reliable generalization of performance. The maximum drawdown of 13.41% exposes significant risk given the extremely low trade frequency and lack of positive expectancy. I recommend expanding the backtest window to capture more market cycles or adjusting entry filters to improve trade capture before live deployment.

ADDITIONAL METRICS

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