



Backtest #46933 · BWB · EVO_EVOEVOEVOG_v489

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_EVOEVOEVOG_v489 strategy on BWB failed to generate edge, delivering a meager 2.15% return with a Sharpe ratio of just 0.25 and a 33.3% win rate across only three trades. A maximum drawdown of 13.41% indicates significant capital erosion during the test period, suggesting the entry logic is poorly calibrated to current volatility. Such a minuscule sample size renders these statistics statistically insignificant and prevents any reliable conclusion regarding the strategy's true expectancy. We must discard this parameter set and retest with adjusted stop-loss levels or volume filters to filter out noise. Until the sample size expands and risk-adjusted returns improve, this configuration offers no institutional viability.

ADDITIONAL METRICS

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