



Backtest #23882 · BWB · EVO_EVOEVOE_v1817

ROI	Sharpe	Win Rate	Max Drawdown
+3.31%	0.33	33.3%	-9.71%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOE_v1817 strategy produced a modest +3.31% ROI on BWB, but the sample size of just three trades renders results statistically insignificant. The 33% win rate paired with a 9.71% max drawdown reveals poor risk-adjusted performance, further evidenced by the weak 0.33 Sharpe ratio. Given the tiny trade count, this outcome cannot be distinguished from random variance. A concrete next step is to expand the backtest window to capture at least 50 trades before drawing any conclusions about strategy viability.

ADDITIONAL METRICS

CAGR	3.31%
Sortino Ratio	0.26
Turnover	5.84x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$10334.44