



Backtest #33503 · BWB · EVO_EVOEVOEVOG_v1665

ROI	Sharpe	Win Rate	Max Drawdown
+7.99%	0.68	33.3%	-9.20%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOG_v1665 strategy generated a +7.99% ROI on BWB, yet the statistical significance is severely compromised by only three total trades. A 33.3% win rate coupled with a modest Sharpe ratio of 0.68 and 9.20% drawdown suggests the signal logic lacks robustness under current volatility conditions. We must treat these results as a hypothesis rather than a validated edge given the insufficient sample size to rule out overfitting. The next step is to expand the backtest window or adjust entry filters to generate at least fifty trades before live deployment. Until then, the risk of catastrophic loss outweighs the potential for alpha generation on this specific parameter set.

ADDITIONAL METRICS

CAGR	7.99%
Sortino Ratio	0.51
Turnover	5.92x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$10802.49