



Backtest #33679 · BWB · EVO_EVOEVOE_v827

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_EVOEVOE_v827 strategy on BWB generated a 7.99% return with a modest 0.68 Sharpe, yet the 33.3% win rate and 9.20% drawdown reveal severe instability driven by only three trades. Such a tiny sample size renders these statistics statistically insignificant, masking the true risk profile of the algorithm. We must expand the test horizon to validate whether this underperformance is a transient anomaly or a structural flaw in the signal logic. The immediate next step is to run a robustness test with 1000 iterations to estimate confidence intervals before deploying live capital.

ADDITIONAL METRICS

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