



Backtest #33816 · BWB · EVO_EVOEVOE_v835

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_v835 backtest on BWB shows a +7.99% return with a weak 0.68 Sharpe ratio, driven by a mere 33.3% win rate across only three trades. Such a tiny sample size renders the statistical confidence negligible, meaning the observed drawdown of 9.20% and profit are likely noise rather than a robust edge. While the final capital reached \$10,802.49, the strategy lacks the trade frequency needed to validate its signal logic under diverse market conditions. We must expand the testing horizon to at least 100 trades to filter out random variance and confirm if the strategy can sustain this alpha.

ADDITIONAL METRICS

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