



Backtest #37230 · BWB · EVO_EVOEVOEVOE_v1835

ROI	Sharpe	Win Rate	Max Drawdown
+12.63%	1.03	50.0%	-9.20%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1835 strategy on BWB shows a nominal gain of 12.63%, but the sample size of only two trades renders the 50% win rate statistically meaningless. A Sharpe ratio of 1.03 suggests decent risk-adjusted returns in this short window, yet the 9.20% drawdown indicates significant volatility exposure. We cannot validate the strategy's robustness without a larger dataset to filter out random noise and confirm consistency. The immediate next step is to extend the backtest window to at least 100 trades or run a walk-forward analysis to ensure the results hold under varying market conditions. This is educational analysis only, not investment advice.

ADDITIONAL METRICS

CAGR	12.63%
Sortino Ratio	0.80
Turnover	4.10x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11266.05