



Backtest #38636 · BWB · EVO_EVOEVOE_v613

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_EVOEVOE_v613 backtest shows a 12.63% ROI on BWB with a 1.03 Sharpe ratio, yet the 50% win rate and 9.20% drawdown offer no statistical confidence due to only two trades. Such a narrow sample size renders the performance metrics highly volatile and unreliable for scaling live capital. The strategy likely captured one favorable setup while failing to identify the broader trend context. We must expand the dataset through longer historical periods or diversified assets before deploying real funds.

ADDITIONAL METRICS

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