



Backtest #38885 · BWB · EVO_EVOEVOE_v745

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_v745 strategy on BWB yielded a 12.63% return, yet the statistical significance is negligible due to only two executed trades. A perfect 50% win rate with a sharp 9.20% drawdown suggests extreme volatility or insufficient filtering, as the sample size prevents any reliable assessment of robustness. While the positive Sharpe of 1.03 hints at favorable risk-adjusted returns, the lack of historical depth makes the result highly susceptible to overfitting and random noise. To validate the approach, you must run a forward test on live data with a larger sample to determine if the alpha persists beyond this single simulation.

ADDITIONAL METRICS

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