



Backtest #4738 · BWB · EVO_EVOEVOEVOE_v1755

ROI	Sharpe	Win Rate	Max Drawdown
+3.31%	0.33	33.3%	-9.71%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1755 strategy yielded a +3.31% ROI on BWB despite a 9.71% max drawdown and a low 33.3% win rate. With only three trades, the Sharpe ratio of 0.33 offers no statistical confidence, rendering the results indistinguishable from noise. The strategy's profitability likely hinges on a single outlier trade rather than a repeatable edge. To validate whether this edge is real, I recommend running a walk-forward analysis with a larger parameter grid to test robustness.

ADDITIONAL METRICS

CAGR	3.31%
Sortino Ratio	0.26
Turnover	5.84x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$10334.44