



Backtest #49819 · BWB · EVO_EVOEVOE_v1851

ROI	Sharpe	Win Rate	Max Drawdown
+2.15%	0.25	33.3%	-13.41%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOE_v1851 backtest on BWB shows a statistically insignificant result due to a sample size of only three trades, rendering the 33.3% win rate and 0.25 Sharpe ratio unreliable. While the strategy captured a 2.15% return, the 13.41% maximum drawdown indicates high volatility that could have been mitigated by tighter stop-loss placement. The data suggests the current parameters are overfitting to noise rather than capturing a robust trend. I recommend expanding the backtest window to include more market cycles before deploying live capital.

ADDITIONAL METRICS

CAGR	2.15%
Sortino Ratio	0.19
Turnover	6.13x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$10217.60