



Backtest #6198 · BWB · EVO_EVOVELOCIT_v1526

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_EVOVELOCIT_v1526 strategy produced a 3.31% ROI on BWB but with a subpar Sharpe of 0.33 and a 9.71% drawdown. The 33.3% win rate across only three trades severely limits statistical confidence, making results potentially noise-driven rather than alpha. The high drawdown relative to gains suggests poor risk-adjusted performance. A concrete next step is expanding the backtest window to increase the trade count for meaningful statistical significance.

ADDITIONAL METRICS

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