



Backtest #47415 · BWB · EVO_EVOEVOEVOE_v651

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_EVOEVOEVOE_v651 strategy generated a marginal 2.15% return on BWB, but the statistical signal is negligible due to only three trades. A mere 33.3% win rate paired with a Sharpe ratio of 0.25 and a 13.41% drawdown indicates that price noise, not alpha, drove the minor gains. This sample size lacks the robustness required for institutional deployment or reliable risk-adjusted performance assessment. The next step is to run a longer backtest across multiple market regimes to validate whether this edge persists beyond random variance.

ADDITIONAL METRICS

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