



Backtest #47916 · BWB · EVO_EVOEVOEVOE_v762

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_v762 backtest on BWB shows a +2.15% ROI but suffers from severe underfitting due to only three trades. A 33.3% win rate paired with a 0.25 Sharpe ratio indicates the strategy lacks statistical significance and is likely capturing noise rather than an edge. The 13.41% maximum drawdown suggests poor risk control relative to the minimal returns generated. To validate any potential signal, you must expand the sample size through forward testing or parameter optimization.

ADDITIONAL METRICS

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