



Backtest #49652 · BWB · EVO_EVOEVOEVOE_v2167

ROI

+2.15%

Sharpe

0.25

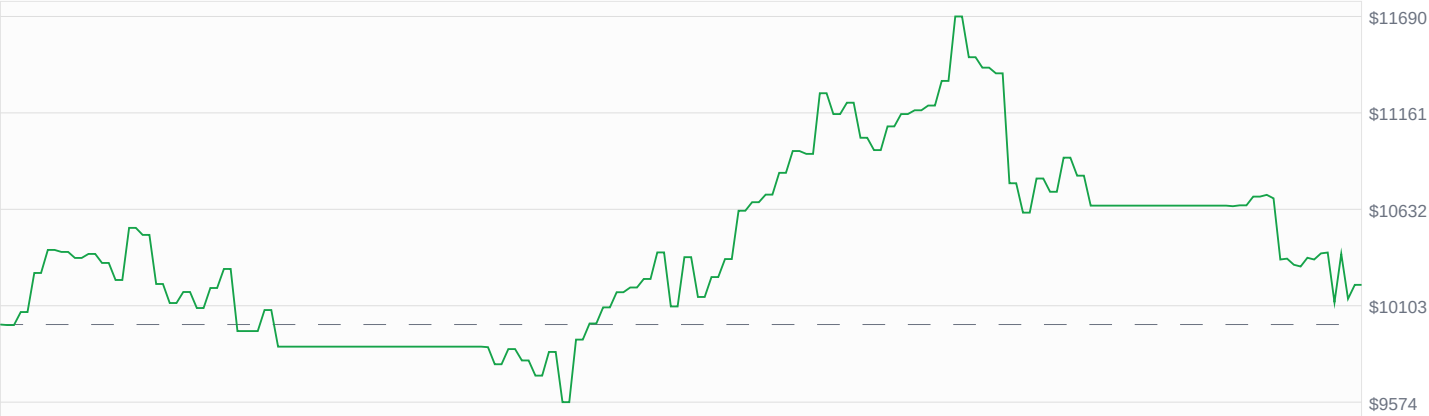
Win Rate

33.3%

Max Drawdown

-13.41%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2167 strategy on BWB generated a marginal 2.15% return with a 33.3% win rate, but the 13.41% maximum drawdown and 0.25 Sharpe ratio indicate a statistically insignificant outcome based on only three trades. Such a limited sample size prevents reliable inference regarding the strategy's robustness or risk characteristics, rendering the results highly volatile and prone to overfitting. While the strategy technically achieved profitability, the risk-adjusted metrics suggest the edge is not yet validated by sufficient market data. The immediate next step is to run an expanded backtest with increased trade frequency or a different time horizon to gather enough data points for meaningful statistical analysis.

ADDITIONAL METRICS

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