



Backtest #47498 · BWB · EVO_EVOEVOEVOE_v671

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_v671 strategy generated a nominal +2.15% return on BWB, yet the low Sharpe ratio of 0.25 indicates poor risk-adjusted performance. With only three trades executed, the sample size is statistically insufficient to validate the strategy or confirm the 33.3% win rate as meaningful. The observed 13.41% drawdown highlights significant downside risk relative to the marginal gains achieved. Given these limitations, the next step must be expanding the testing period to capture sufficient market cycles for a statistically significant evaluation.

ADDITIONAL METRICS

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