



Backtest #51931 · BWB · EVO\_EVOEVOEVOE\_v711

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\_v711 strategy on BWB shows a +2.15% ROI but failed to generate statistical confidence due to only three trades executed. A 33.3% win rate paired with a 13.41% maximum drawdown and a Sharpe ratio of 0.25 indicates the strategy lacks robust risk-adjusted returns in this environment. This sample size is insufficient to validate the approach or determine if the underperformance stems from poor execution or market regime mismatch. We must increase the backtest horizon or adjust entry filters to secure a statistically significant sample before deploying live capital.

ADDITIONAL METRICS

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