



Backtest #52037 · BWB · EVO_EVOEVOEVOE_v761

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_v761 strategy generated minimal alpha on BWB with a meager 2.15% return and a Sharpe ratio of 0.25, indicating poor risk-adjusted performance. A dismal 33.3% win rate across only three trades and a 13.41% drawdown reveal that the logic failed to capture market momentum while suffering significant volatility. Such a tiny sample size renders any statistical confidence meaningless and prevents meaningful drawdown analysis. We must expand the test window and adjust entry thresholds to filter out low-probability setups before redeploying capital.

ADDITIONAL METRICS

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