



Backtest #47331 · BWB · EVO_EVOEVOEVOE_v632

ROI

+2.15%

Sharpe

0.25

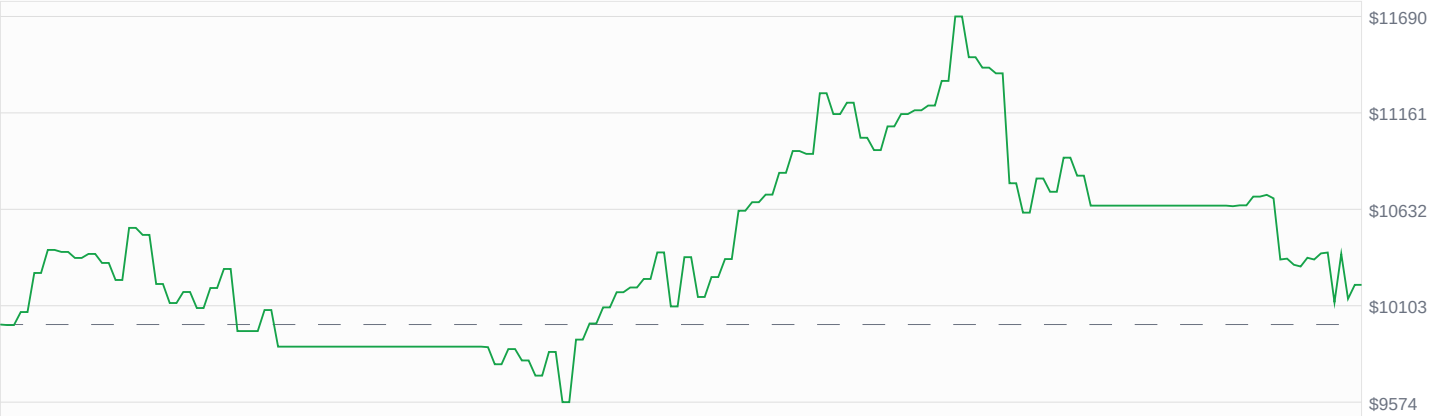
Win Rate

33.3%

Max Drawdown

-13.41%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v632 strategy on BWB yielded a marginal 2.15% return with a 33.3% win rate, indicating a statistically insignificant sample of only three trades. A Sharpe ratio of 0.25 and a 13.41% maximum drawdown suggest the approach lacks robustness and suffers from excessive volatility relative to returns. The minimal trade count prevents any meaningful assessment of consistency or risk-adjusted performance under varying market conditions. To validate the strategy, one must expand the test period or adjust parameters to generate a larger sample size before considering live deployment.

ADDITIONAL METRICS

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