



Backtest #55967 · BWB · EVO_EVOEVOEVOE_v2027

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_v2027 backtest on BWB yielded a 2.15% return with a critically weak 0.25 Sharpe ratio and only 33.3% win rate. Such a low trade count of three provides statistically insignificant confidence, rendering the 13.41% maximum drawdown highly volatile and unreliable. The strategy clearly underperforms risk-adjusted benchmarks, suggesting the current parameters fail to capture sufficient market momentum. We must immediately broaden the parameter space or shift to a higher timeframe to validate any edge before 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