



Backtest #49743 · BWB · EVO_EVOEVOEVOE_v1685

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_v1685 backtest on BWB generated a marginal 2.15% return but failed to demonstrate statistical significance due to only three executed trades. A 33.3% win rate paired with a Sharpe ratio of 0.25 indicates the strategy lacks edge, as the 13.41% maximum drawdown suggests excessive volatility relative to gains. Without sufficient trade history, any positive outcome is indistinguishable from random noise rather than a validated alpha. The next logical step is to stress-test the logic across longer timeframes or adjust entry filters to increase trade frequency 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