



Backtest #55072 · BWB · EVO_EVOEVOEVOE_v1792

ROI

+2.15%

Sharpe

0.25

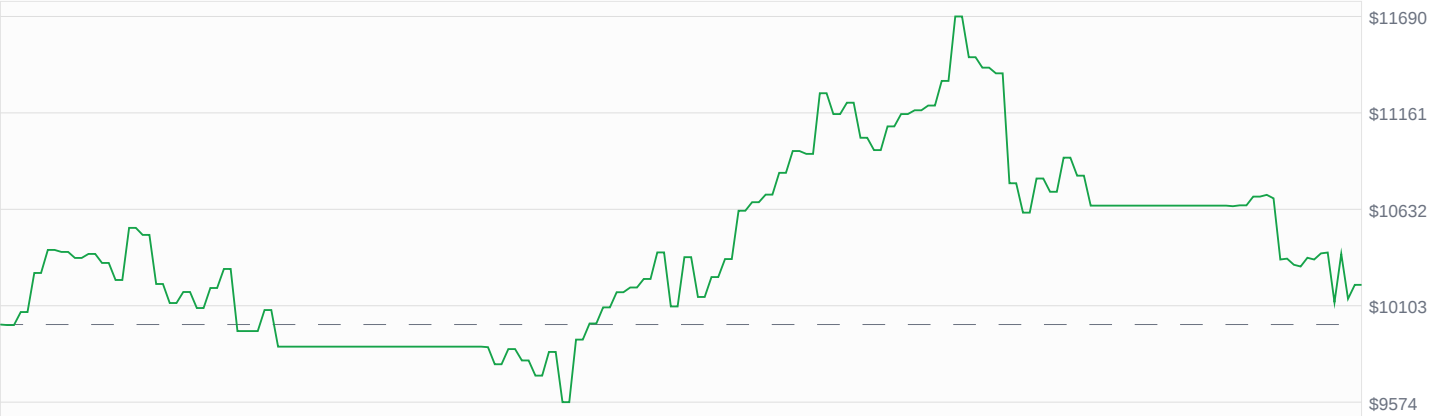
Win Rate

33.3%

Max Drawdown

-13.41%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v1792 strategy on BWB generated a nominal +2.15% ROI but suffered a severe -13.41% max drawdown, driven by only three trades which renders the Sharpe ratio of 0.25 statistically insignificant. Such a low trade count fails to demonstrate robustness, suggesting the signal logic is overly sensitive to recent price noise rather than capturing genuine alpha. With a win rate of just 33.3%, the approach is trending against the majority of market moves, indicating a need to tighten entry filters or increase position sizing volatility. Immediate action requires backtesting on a broader dataset to validate if this underperformance persists or is an outlier event.

ADDITIONAL METRICS

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