



Backtest #55445 · BWB · EVO_EVOEVOEVOE_v2342

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_v2342 backtest on BWB shows marginal ROI with a Sharpe ratio of 0.25, indicating weak risk-adjusted performance. With only three trades, the 33.3% win rate and 13.41% drawdown lack statistical significance and cannot validate the strategy. The limited sample size creates high variance, making the positive return unreliable as a signal of edge. We must increase trade frequency or tighten entry filters to gather enough data for a robust evaluation.

ADDITIONAL METRICS

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