



Backtest #56588 · BWB · EVO_EVOEVOEVOE_v2039

ROI

+2.15%

Sharpe

0.25

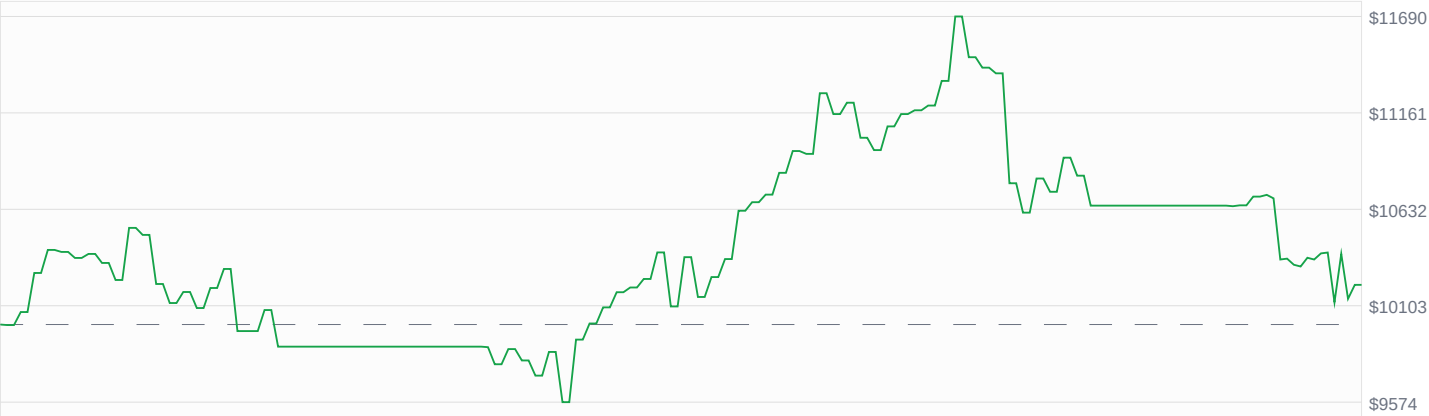
Win Rate

33.3%

Max Drawdown

-13.41%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The backtest for BWB under the EVO_EVOEVOEVOE_v2039 strategy shows a 2.15% ROI with a meager 33.3% win rate, indicating the logic fails more often than it succeeds. A Sharpe ratio of 0.25 and a 13.41% maximum drawdown reveal poor risk-adjusted returns and high volatility relative to gains. The sample size of only three trades is statistically insufficient to validate the approach or determine true performance characteristics. We must run a longer simulation with expanded parameters to assess robustness 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