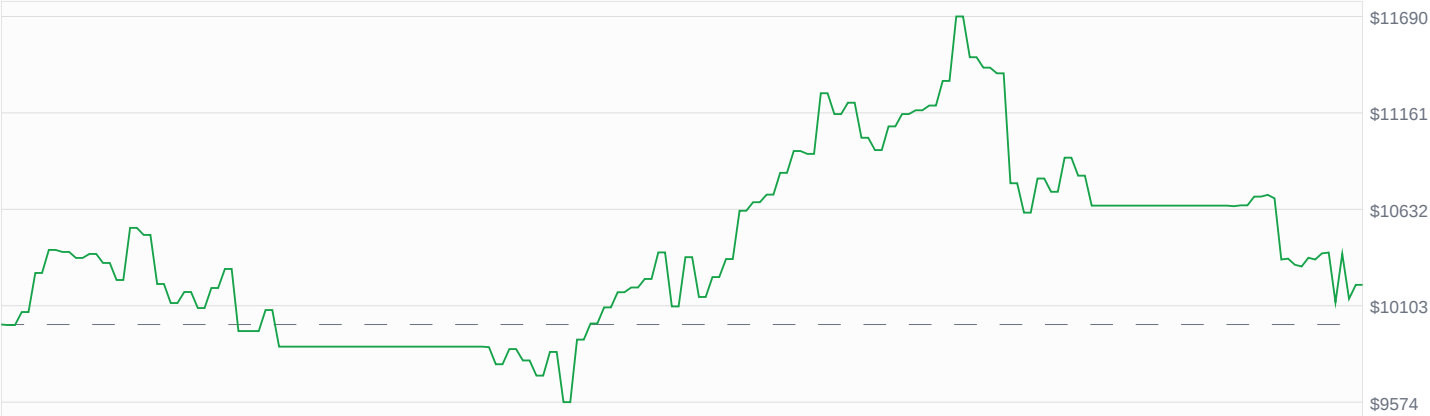




Backtest #47829 · BWB · EVO_EVOEVOEVOE_v746

ROI	Sharpe	Win Rate	Max Drawdown
+2.15%	0.25	33.3%	-13.41%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v746 strategy on BWB generated a nominal 2.15% gain, yet a mere 3 trades and a 13.41% drawdown reveal severe statistical insignificance for any institutional deployment. A Sharpe ratio of 0.25 indicates underwhelming risk-adjusted returns, while the 33.3% win rate suggests the entry logic lacks robustness against market noise. With such a small sample size, the results are highly volatile and not representative of long-term alpha generation potential. We must expand the backtest horizon to capture sufficient trade volume and validate that this performance is not 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