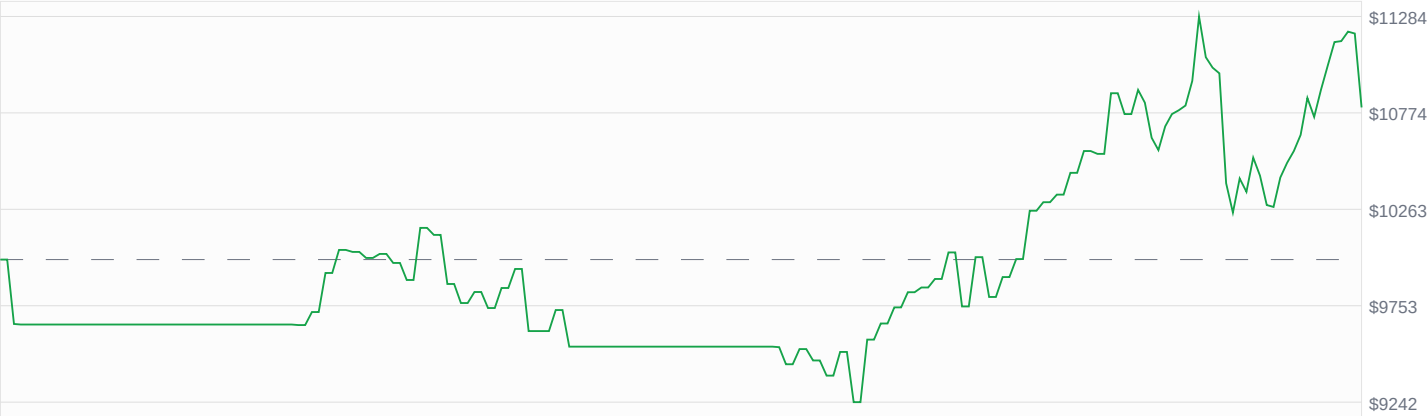




Backtest #33012 · BWB · EVO\_EVOWEBIDEA\_v172

|        |        |          |              |
|--------|--------|----------|--------------|
| ROI    | Sharpe | Win Rate | Max Drawdown |
| +7.99% | 0.68   | 33.3%    | -9.20%       |

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO\_EVOWEBIDEA\_v172 strategy on BWB generated a +7.99% ROI with a sharp decline in statistical confidence due to only three executed trades, limiting any robust inference on performance. A win rate of 33.3% paired with a modest Sharpe ratio of 0.68 and a 9.20% maximum drawdown indicates the approach is currently undercapitalized for reliable signal validation. This sample size is insufficient to distinguish between genuine alpha and random noise, necessitating a broader historical window to ensure robustness. The primary next step is to expand the backtest interval to include more market cycles and increase trade frequency for a statistically significant evaluation.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 7.99%      |
| Sortino Ratio   | 0.51       |
| Turnover        | 5.92x      |
| Total Trades    | 3          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$10802.49 |