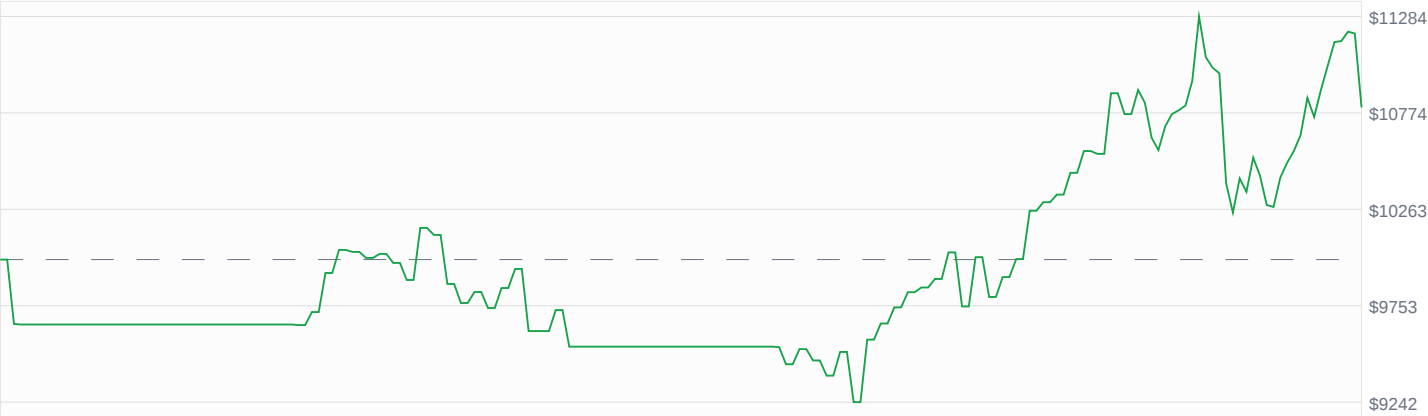




Backtest #34034 · BWB · EVO\_EVOEVOEVOE\_v692

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_EVOEVOEVOE\_v692 strategy on BWB had a promising ROI of +7.99% and a Sharpe ratio of 0.68, indicating relatively low risk relative to returns. However, the high max drawdown of 9.20% suggests significant price volatility. With a win rate of only 33.3%, this strategy showed limited profitability. To improve, consider adjusting the parameters for a more balanced performance.

ADDITIONAL METRICS

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