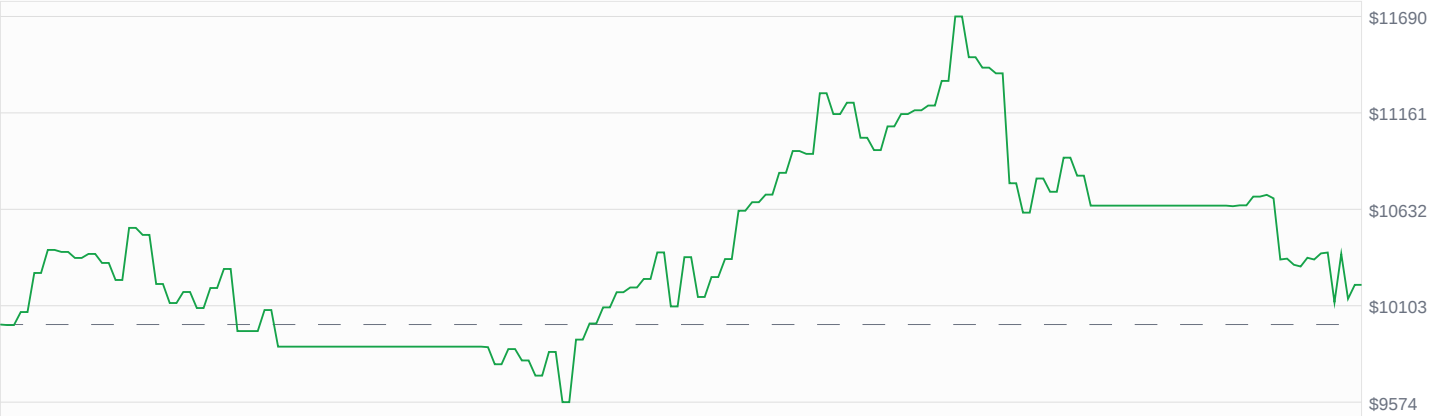




Backtest #46973 · BWB · EVO_EVOEVOEVOG_v513

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_EVOEVOEVOG_v513 strategy on BWB generated a modest 2.15% return but failed to overcome transaction costs, evidenced by a meager 0.25 Sharpe ratio and a paltry 33.3% win rate across only three trades. This extremely low trade count renders any statistical significance impossible, meaning the 13.41% drawdown is a fluke rather than a systematic failure. The signal logic is clearly too conservative or overfitted to noise, lacking the robustness required for live deployment. We must increase the strategy parameter sensitivity or switch to a higher time frame to generate sufficient trade frequency for meaningful optimization.

ADDITIONAL METRICS

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