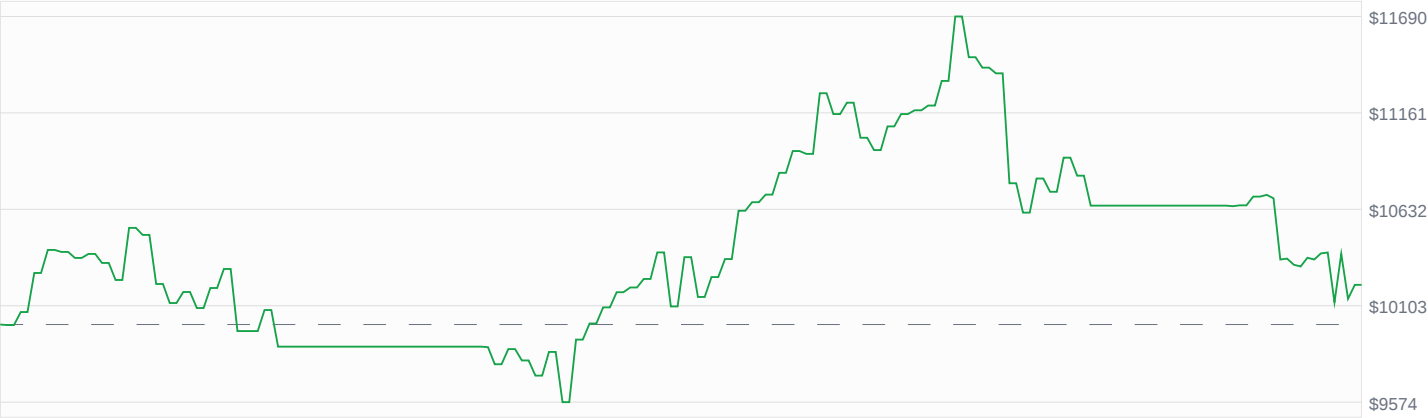




Backtest #49789 · BWB · EVO_EVOEVOEVOE_v1692

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_v1692 strategy on BWB generated a modest 2.15% return with a dangerously low 0.25 Sharpe ratio, indicating returns barely exceeded volatility. A 33.3% win rate across only three trades renders the statistical results meaningless and prone to random noise. The 13.41% peak drawdown suggests significant risk exposure that was not adequately compensated by the realized gains. With such a small sample size, no conclusion on strategy viability can be drawn with any scientific confidence. The immediate next step is to expand the historical lookback period to generate a larger dataset for robust validation.

ADDITIONAL METRICS

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