



Backtest #53209 · BWB · EVO\_EVOEVOEVOE\_v2128

|        |        |          |              |
|--------|--------|----------|--------------|
| 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\_v2128 backtest on BWB yielded a meager +2.15% return with a Sharpe ratio of 0.25, indicating poor risk-adjusted performance. A 33.3% win rate across only three trades provides statistically insignificant confidence, rendering the 13.41% drawdown unrepresentative of the strategy's true potential. The strategy struggled to generate consistent alpha, failing to protect capital effectively during the short simulation. We must expand the sample size by testing on higher frequency data or different assets to validate the signal logic before live deployment.

ADDITIONAL METRICS

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