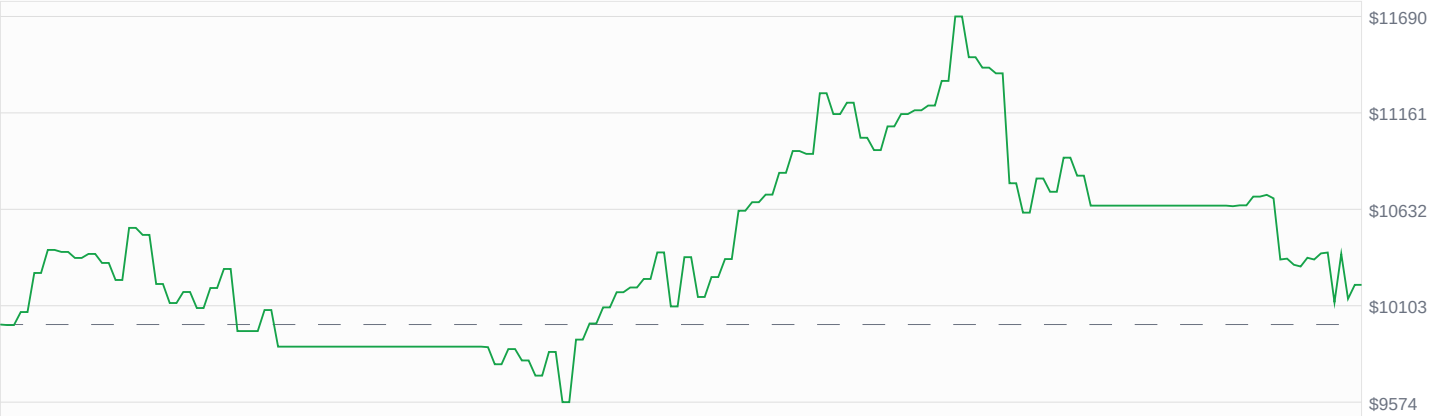




Backtest #46647 · BWB · EVO_EVOEVOE_v796

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 backtest for BWB under strategy EVO_EVOEVOE_v796 yielded a modest 2.15% ROI but failed to establish statistical validity due to only three executed trades. With a win rate of 33.3% and a maximum drawdown of 13.41%, the risk-adjusted returns are negligible, evidenced by a Sharpe ratio of just 0.25. Such a limited sample size renders any observed profitability highly susceptible to random noise rather than a robust edge. The strategy requires significant parameter optimization or increased trade frequency before institutional deployment is warranted. Re-running the simulation with adjusted entry thresholds or a longer lookback period is the necessary next step to validate performance.

ADDITIONAL METRICS

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