



Backtest #29217 · BWB · EVO_EVOWEBIDEA_v177

ROI	Sharpe	Win Rate	Max Drawdown
+10.84%	0.90	33.3%	-9.20%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v177 strategy on BWB achieved a +10.84% ROI, yet this result is statistically unreliable given a sample size of only three trades, rendering the 33.3% win rate and 0.90 Sharpe ratio meaningless for predictive confidence. The 9.20% max drawdown indicates manageable risk during this brief period, but the low trade count exposes the system to extreme variance and survivorship bias. Any apparent edge is likely random noise rather than a robust market inefficiency. To validate the strategy, you must expand the backtest period to include at least fifty trades and multiple market cycles. Only then can you determine if the edge persists or if it was merely a lucky sequence.

ADDITIONAL METRICS

CAGR	10.84%
Sortino Ratio	0.69
Turnover	5.94x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11087.50