



Backtest #32769 · FRBA · FRBA · EVO_WEBIDEA_v1591 (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+8.11%	0.63	50.0%	-13.51%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_WEBIDEA_v1591 backtest on FRBA shows an 8.11% ROI with a 50% win rate, but statistical confidence is critically low due to only two executed trades. A Sharpe ratio of 0.63 and a 13.51% maximum drawdown indicate that the strategy lacks robustness against volatility. We must expand the sample size through live simulation or adjust entry filters to reduce variance. Increasing trade frequency by tightening stop-loss logic is the immediate next step.

ADDITIONAL METRICS

CAGR	8.11%
Sortino Ratio	0.44
Turnover	3.96x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$10814.20