



Backtest #32850 · BWB · EVO_EVOWEBIDEA_v400

ROI	Sharpe	Win Rate	Max Drawdown
+7.99%	0.68	33.3%	-9.20%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v400 strategy generated a +7.99% ROI with a 33.3% win rate on only three trades, rendering the 0.68 Sharpe ratio statistically insignificant. A 9.20% maximum drawdown suggests substantial volatility risk that the limited sample size cannot adequately assess or validate. Without sufficient trade history, the signal logic lacks empirical robustness and fails to demonstrate consistent risk-adjusted performance. We must expand the backtest window or adjust parameters to increase trade frequency before deploying live capital.

ADDITIONAL METRICS

CAGR	7.99%
Sortino Ratio	0.51
Turnover	5.92x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$10802.49