



Backtest #33022 · BWB · EVO_WEBIDEA_v89

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_WEBIDEA_v89 strategy on BWB achieved a +7.99% ROI with a low maximum drawdown of 9.20%, yet the strategy's statistical significance is severely compromised by a sample size of only three trades. A win rate of 33.3% paired with a Sharpe ratio of 0.68 indicates that the returns are more likely due to luck than a robust edge, rendering the performance unconvincing for institutional deployment. To validate this approach, a rigorous walk-forward analysis expanding the parameter search space is required to identify if the signals are stable across different market regimes. Until the sample size increases through live deployment or a more extensive backtest horizon, the strategy should remain in a research phase pending further empirical

ADDITIONAL METRICS

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