



Backtest #35502 · BWB · EVO_EVOWEBIDEA_v412

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_v412 strategy generated a modest 7.99% return on BWB but exhibits severe fragility, evidenced by a 33.3% win rate and a low Sharpe ratio of 0.68. The maximum drawdown of 9.20% is manageable in isolation, yet the total of only three trades renders the performance statistically insignificant and highly prone to variance. Without a larger sample size, we cannot confirm whether the edge is genuine or a product of overfitting to a specific historical sequence. We must immediately expand the backtest horizon and optimize entry filters to reduce trade frequency while improving risk-adjusted returns before considering live deployment.

ADDITIONAL METRICS

CAGR	7.99%
Sortino Ratio	0.52
Turnover	5.92x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$10802.49