



Backtest #36358 · BWB · EVO_EVOWEBIDEA_v367

ROI	Sharpe	Win Rate	Max Drawdown
+13.35%	1.07	50.0%	-9.20%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v367 backtest on BWB achieved a +13.35% ROI with a 1.07 Sharpe ratio, yet the 50% win rate and 9.20% drawdown reveal a fragile edge. With only two trades executed, the statistical confidence is insufficient to validate the strategy's robustness against regime shifts. While the profit factor suggests potential, the low trade count prevents distinguishing between skill and luck. The immediate next step is to increase the simulation timeframe and optimize entry thresholds to generate a statistically significant sample size before live deployment.

ADDITIONAL METRICS

CAGR	13.35%
Sortino Ratio	0.84
Turnover	4.11x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11338.82