



Backtest #37259 · BWB · EVO_EVOWEBIDEA_v325

ROI	Sharpe	Win Rate	Max Drawdown
+12.63%	1.03	50.0%	-9.20%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v325 strategy on BWB delivered a +12.63% ROI with a 1.03 Sharpe ratio, yet the 50% win rate and limited sample of two trades severely undermine statistical confidence. The 9.20% maximum drawdown suggests a sharp risk spike that the short history cannot fully contextualize. Without more data points, the observed returns could easily be noise rather than a robust edge. We must run a longer backtest on higher frequency intervals to validate the alpha.

ADDITIONAL METRICS

CAGR	12.63%
Sortino Ratio	0.80
Turnover	4.10x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11266.05