



Backtest #38854 · BWB · EVO_WEBIDEA_v1591

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_WEBIDEA_v1591 strategy on BWB delivered a +12.63% return with a 1.03 Sharpe ratio, yet the 50% win rate and 9.20% drawdown suggest significant volatility exposure. Critical concern arises from only two trades, rendering the statistical sample size too small to confirm robustness or true risk-adjusted performance. Consequently, the reported metrics lack the reliability needed for institutional deployment or capital allocation decisions. I recommend running a parameter sensitivity analysis to validate edge across broader market conditions before live execution.

ADDITIONAL METRICS

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