



Backtest #39425 · BWB · EVO_EVOWEBIDEA_v379

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_v379 strategy on BWB delivered a +12.63% ROI with a 1.03 Sharpe ratio, yet the sample size of only two trades renders the 50% win rate statistically insignificant. A 9.20% maximum drawdown suggests exposure to sharp volatility, while the lack of trade frequency prevents any reliable assessment of consistency. Without a larger dataset, these metrics cannot confirm the strategy's robustness or predict future performance under varying market conditions. The immediate next step is to run an expanded backtest with adjusted parameters to generate sufficient trade volume for valid statistical analysis.

ADDITIONAL METRICS

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