



Backtest #40743 · BWB · EVO_WEBIDEA_v1645

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_v1645 strategy generated positive returns on BWB with a 12.63% profit, yet a win rate of exactly 50% and only two executed trades render the Sharpe ratio of 1.03 statistically insignificant. Such a low trade count fails to account for transaction costs or market volatility, making the observed drawdown of 9.20% an unreliable metric of true risk. We lack sufficient data points to validate the robustness of the entry logic before scaling the position size. The next step is to extend the backtest period or optimize parameters to increase trade frequency and verify consistency across different market regimes.

ADDITIONAL METRICS

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