



Backtest #56681 · BWB · EVO_EVOWEBIDEA_v310

ROI	Sharpe	Win Rate	Max Drawdown
+2.15%	0.25	33.3%	-13.41%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v310 backtest on BWB delivered a positive ROI of +2.15% with a final capital of \$10,217.60, yet the strategy's statistical validity is critically weak due to only three executed trades. A Sharpe ratio of 0.25 and a paltry 33.3% win rate indicate that the signals are likely noise rather than a robust alpha source. The maximum drawdown of -13.41% suggests significant volatility exposure that the current parameter set fails to mitigate effectively. Given such a small sample size, any performance metrics are subject to high variance and cannot reliably predict future behavior. The immediate next step is to execute a walk-forward analysis with tighter stop-loss parameters to reduce drawdown and gather sufficient data points for a

ADDITIONAL METRICS

CAGR	2.15%
Sortino Ratio	0.19
Turnover	6.13x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$10217.60