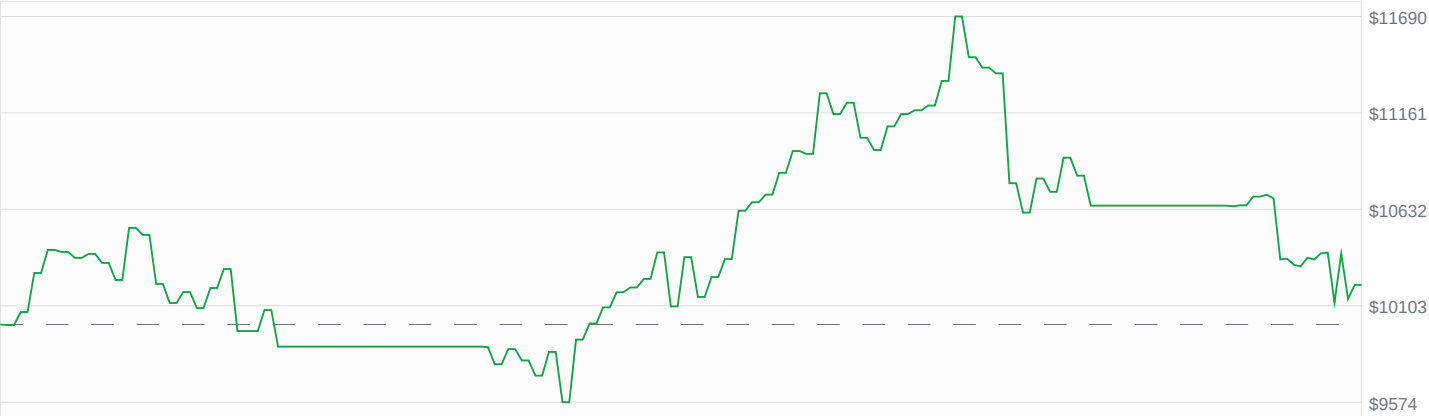




Backtest #57223 · BWB · EVO_EVOWEBIDEA_v301

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_v301 strategy on BWB generated a modest 2.15% ROI but failed to demonstrate statistical significance with only three trades. A win rate of 33.3% combined with a Sharpe ratio of 0.25 indicates a strategy that is not yet profitable after adjusting for risk. The maximum drawdown of 13.41% represents substantial downside exposure relative to the minimal capital gain. Given the extremely low sample size, these results are likely noise rather than a reliable signal for live deployment. The immediate next step is to expand the backtest window or adjust entry parameters to generate a statistically robust sample size before considering live capital allocation.

ADDITIONAL METRICS

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