



Backtest #51491 · BTC-USD · EVO_EVOWEBIDEA_v385

ROI	Sharpe	Win Rate	Max Drawdown
-11.23%	-0.69	25.0%	-24.12%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v385 backtest on BTC-USD failed to generate alpha, posting an ROI of -11.23% with a negative Sharpe ratio of -0.69. With only four trades executed, the sample size is statistically insufficient to confirm the strategy's robustness or any identified edge. A win rate of 25.0% combined with a maximum drawdown of 24.12% indicates a severe lack of risk control and directional bias. The approach requires immediate parameter optimization or a complete logic overhaul before live deployment.

ADDITIONAL METRICS

CAGR	-11.23%
Sortino Ratio	-0.39
Turnover	6.93x
Total Trades	4
Initial Capital	\$10000.00
Final Capital	\$8879.63