



Backtest #56403 · BTC-USD · EVO_EVOWEBIDEA_v376

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_v376 backtest on BTC-USD shows severe underperformance with a negative ROI of -11.23% and a win rate of only 25%. A max drawdown of 24.12% and a Sharpe ratio of -0.69 indicate the strategy failed to capture upside while exposing significant downside risk. With just four total trades, statistical confidence is critically low, rendering these metrics unreliable for institutional decision-making. The strategy likely requires fundamental parameter re-optimization or a complete logic overhaul to avoid such asymmetric losses. We must expand the sample size before drawing definitive conclusions on the strategy's viability.

ADDITIONAL METRICS

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