



Backtest #36884 · BTC-USD · EVO_EVOWEBIDEA_v373

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_v373 strategy generated a -11.23% ROI with a -0.69 Sharpe ratio, indicating a statistically insignificant loss due to only four executed trades. A 25% win rate and 24.12% maximum drawdown suggest the signal logic fails to capture meaningful trend shifts in BTC-USD volatility. Given the extremely low trade count, any performance metric lacks robustness and cannot support capital allocation decisions. We must recalibrate entry filters or increase position sizing windows to generate a sufficient sample size for reliable evaluation.

ADDITIONAL METRICS

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