



Backtest #56877 · BTC-USD · EVO_WEBIDEA_v62

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_WEBIDEA_v62 backtest on BTC-USD shows severe underperformance, with a negative ROI of -11.23% and a dangerously low win rate of 25%. A maximum drawdown of 24.12% suggests high volatility exposure, while the sample size of only four trades renders the Sharpe ratio of -0.69 statistically insignificant. The strategy failed to generate alpha in the current market regime, likely due to overfitting to noise or misaligned entry signals. We must reject this configuration immediately and redesign the entry logic to improve risk-adjusted returns 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