



Backtest #29205 · BTC-USD · EVO_WEBIDEA_v154

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 strategy exhibits severe drawdown and negative alpha, yielding an ROI of -11.23% with a Sharpe ratio of -0.69. A win rate of only 25% across just four total trades renders these results statistically insignificant and unreliable for institutional deployment. The 24.12% peak-to-trough decline suggests excessive risk exposure relative to the minimal sample size. Immediate next steps must involve expanding the backtest window to achieve statistical confidence before further consideration.

ADDITIONAL METRICS

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