



Backtest #37366 · BTC-USD · EVO_WEBIDEA_v51

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_v51 backtest on BTC-USD shows a -11.23% ROI and -0.69 Sharpe, indicating severe underperformance during the sample period. With only four trades executed and a 25% win rate, the statistical confidence is negligible and results lack robustness. A 24.12% maximum drawdown suggests excessive risk exposure relative to the limited trade frequency. The strategy failed to capture volatility effectively, likely due to overly tight entry filters or poor parameter calibration. Next, expand the sample size by running a forward test on a longer historical window to validate signal reliability.

ADDITIONAL METRICS

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