



Backtest #51507 · BTC-USD · EVO_WEBIDEA_v454

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_v454 strategy on BTC-USD failed significantly, delivering a -11.23% return with a negative Sharpe ratio of -0.69 and a meager 25% win rate across only four trades. Such a small sample size precludes any reliable statistical confidence, rendering the observed drawdown of 24.12% highly unstable and potentially an outlier rather than a systemic flaw. The data suggests the entry logic is fundamentally misaligned with current market volatility, likely triggering premature exits or poor timing on a major asset class. Before redeploying capital, the parameters must be stress-tested against longer historical periods to validate whether this underperformance is structural or merely random noise.

ADDITIONAL METRICS

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